



QUARTERLY STATEMENT

As of June 30, 2020
of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 16691	Employer's ID Number..... 31-0501234
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... March 7, 1872	Commenced Business..... March 7, 1872	
Statutory Home Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 E Fourth Street .. Cincinnati .. OH .. US .. 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-369-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz <i>(Name)</i> BSchwartz@gaig.com <i>(E-Mail Address)</i>	513-369-5092 <i>(Area Code) (Telephone Number) (Extension)</i> 513-369-3873 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Gary John Gruber	President	2. Sue Ann Erhart	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Vincent McLenaghan	Executive Vice President
Anthony Joseph Mercurio	Executive Vice President	Michael Eugene Sullivan Jr.	Executive Vice President
David Lawrence Thompson Jr.	Executive Vice President	Aaron Beasy Latto	Senior Vice President
James Louis Muething	Senior Vice President	James Richard Niehaus	Senior Vice President & Chief Information Officer
Michael David Pierce	Senior Vice President	Carol Prevatt Sipe #	Senior Vice President
Bruce Robert Smith Jr.	Senior Vice President	David John Witzgall	Senior Vice President, CFO & Treasurer
Annette Denise Gardner	Vice President & Assistant Treasurer	John William Tholen	Vice President
Stephen Charles Beraha	AVP, Assistant General Counsel & Asst. Secretary	Brian Anthony Moning	Assistant Vice President
Lisa Ann Pennekamp	Assistant Vice President & Asst. General Counsel	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr.
David Lawrence Thompson Jr.	David John Witzgall		

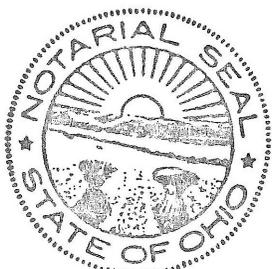
State of..... Ohio
County of..... Hamilton

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Gary John Gruber	Sue Ann Erhart	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 5th day of August, 2020

Notary Public, State of Ohio
My Commission Expires April 28, 2025



a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	4,215,167,213	0	4,215,167,213	4,151,708,417
2. Stocks:				
2.1 Preferred stocks.....	232,213,674	0	232,213,674	255,633,110
2.2 Common stocks.....	922,311,231	19,870,111	902,441,120	1,118,281,812
3. Mortgage loans on real estate:				
3.1 First liens.....	451,984,749	0	451,984,749	370,715,151
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	39,627,525	0	39,627,525	57,455,615
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....81,579,007), cash equivalents (\$.....426,774,061) and short-term investments (\$.....186,879,092).....	695,232,160	0	695,232,160	752,974,261
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	663,061	0	663,061	234,874
8. Other invested assets.....	855,068,458	0	855,068,458	766,437,556
9. Receivables for securities.....	9,405,643	0	9,405,643	3,036,261
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	7,421,673,714	19,870,111	7,401,803,603	7,476,477,057
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	38,184,666	5,198	38,179,468	38,476,462
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	460,166,946	29,344,277	430,822,669	365,158,831
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	291,567,023	0	291,567,023	299,267,044
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	65,431,470	0	65,431,470	53,513,207
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	9,584,901
18.2 Net deferred tax asset.....	191,206,720	0	191,206,720	138,212,352
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	63,962,672	55,457,895	8,504,777	7,148,510
21. Furniture and equipment, including health care delivery assets (\$.....0).....	8,857,336	8,857,336	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	13,254,038	48,378	13,205,660	11,964,847
24. Health care (\$.....0) and other amounts receivable.....	11,501,350	0	11,501,350	13,636,942
25. Aggregate write-ins for other than invested assets.....	481,117,753	33,346,183	447,771,570	562,019,852
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	9,046,923,688	146,929,378	8,899,994,310	8,975,460,005
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	9,046,923,688	146,929,378	8,899,994,310	8,975,460,005

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from Federal Crop Insurance Corporation.....	220,803,949	0	220,803,949	325,600,767
2502. Company owned life insurance.....	188,218,102	0	188,218,102	185,334,724
2503. Other assets and receivables.....	33,513,402	32,386,205	1,127,197	10,257,304
2598. Summary of remaining write-ins for Line 25 from overflow page.....	38,582,300	959,978	37,622,322	40,827,056
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	481,117,753	33,346,183	447,771,570	562,019,852

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....764,168,771).....	3,370,803,065	3,329,924,121
2. Reinsurance payable on paid losses and loss adjustment expenses.....	5,575,032	5,298,615
3. Loss adjustment expenses.....	807,848,859	767,943,858
4. Commissions payable, contingent commissions and other similar charges.....	89,730,061	95,649,888
5. Other expenses (excluding taxes, licenses and fees).....	181,746,569	175,603,905
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	24,029,038	28,723,957
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	32,958,977	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....585,893,537 and including warranty reserves of \$.....4,823,499 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	1,473,278,647	1,469,883,822
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	135,055,029	144,300,777
13. Funds held by company under reinsurance treaties.....	469,816,309	555,341,414
14. Amounts withheld or retained by company for account of others.....	98,875,908	101,383,204
15. Remittances and items not allocated.....	2,971,764	1,320,503
16. Provision for reinsurance (including \$.....12,000 certified).....	44,229,000	44,229,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	34,848,926	25,024,572
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	5,653,308	3,491,941
20. Derivatives.....	0	0
21. Payable for securities.....	16,685,797	4,272,768
22. Payable for securities lending.....	0	0
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(100,899,013)	(111,609,074)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	6,693,207,277	6,640,783,270
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	6,693,207,277	6,640,783,270
29. Aggregate write-ins for special surplus funds.....	86,825,357	90,949,254
30. Common capital stock.....	15,440,600	15,440,600
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	875,666,884	871,833,489
35. Unassigned funds (surplus).....	1,228,854,192	1,356,453,393
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,206,787,033	2,334,676,735
38. Totals (Page 2, Line 28, Col. 3).....	8,899,994,310	8,975,460,005

DETAILS OF WRITE-INS

2501. Accounts payable and other liabilities.....	25,666,911	19,984,663
2502. Retroactive reinsurance ceded.....	(126,565,924)	(131,593,738)
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(100,899,013)	(111,609,074)
2901. Retroactive reinsurance gain.....	86,825,357	90,949,254
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	86,825,357	90,949,254
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....970,012,179).....	930,794,669	835,586,985	2,347,201,129
1.2 Assumed..... (written \$.....1,210,741,763).....	1,225,258,005	1,146,486,324	2,380,111,293
1.3 Ceded..... (written \$.....688,833,950).....	667,527,509	610,001,560	1,579,118,341
1.4 Net..... (written \$.....1,491,919,991).....	1,488,525,166	1,372,071,749	3,148,194,080
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....921,025,209):			
2.1 Direct.....	360,393,174	264,043,273	1,548,148,390
2.2 Assumed.....	636,088,536	502,369,378	1,137,524,096
2.3 Ceded.....	334,090,930	170,230,094	1,106,950,762
2.4 Net.....	662,390,779	596,182,557	1,578,721,724
3. Loss adjustment expenses incurred.....	198,921,955	182,231,554	381,057,513
4. Other underwriting expenses incurred.....	550,321,044	525,871,203	1,057,156,109
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,411,633,779	1,304,285,314	3,016,935,346
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	76,891,387	67,786,435	131,258,735
INVESTMENT INCOME			
9. Net investment income earned.....	122,861,515	133,243,639	278,091,511
10. Net realized capital gains (losses) less capital gains tax of \$.....13,288,497.....	(87,093,271)	(7,050,138)	(2,892,405)
11. Net investment gain (loss) (Lines 9 + 10).....	35,768,244	126,193,501	275,199,106
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....1,012,854).....	(1,012,854)	(630,489)	(2,283,568)
13. Finance and service charges not included in premiums.....	675,924	531,930	1,364,061
14. Aggregate write-ins for miscellaneous income.....	(3,146,042)	(4,157,749)	(7,689,442)
15. Total other income (Lines 12 through 14).....	(3,482,971)	(4,256,308)	(8,608,949)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	109,176,660	189,723,628	397,848,891
17. Dividends to policyholders.....	636,685	859,654	1,469,442
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	108,539,975	188,863,973	396,379,449
19. Federal and foreign income taxes incurred.....	31,637,474	31,191,180	64,022,931
20. Net income (Line 18 minus Line 19) (to Line 22).....	76,902,500	157,672,793	332,356,518
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,334,676,735	1,905,916,933	1,905,916,933
22. Net income (from Line 20).....	76,902,500	157,672,793	332,356,518
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(27,191,069).....	(87,016,986)	101,896,366	124,388,802
25. Change in net unrealized foreign exchange capital gain (loss).....	(3,753,686)	435,430	948,884
26. Change in net deferred income tax.....	25,803,299	(754,615)	4,655,688
27. Change in nonadmitted assets.....	(13,833,871)	(2,348,733)	(4,367,478)
28. Change in provision for reinsurance.....	0	0	(14,532,000)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	3,833,395	3,647,653	62,581,779
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(120,000,000)	(74,757,900)	(74,757,900)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(9,824,354)	(837,345)	(2,514,493)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(127,889,702)	184,953,650	428,759,802
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,206,787,033	2,090,870,583	2,334,676,735

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Company owned life insurance.....	2,883,378	2,689,251	5,472,761
1402. Amortization of intangibles.....	(633,228)	(633,228)	(1,266,456)
1403. Interest expense on funds held.....	(5,478,292)	(6,271,672)	(12,266,930)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	82,100	57,899	371,183
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(3,146,042)	(4,157,749)	(7,689,442)
3701. Change in foreign exchange reserve.....	(9,824,354)	(837,345)	(2,514,493)
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(9,824,354)	(837,345)	(2,514,493)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,423,761,311	1,296,669,412	3,239,643,706
2. Net investment income.....	123,201,227	131,933,543	278,152,367
3. Miscellaneous income.....	(5,728,922)	(5,144,502)	(11,643,225)
4. Total (Lines 1 through 3).....	1,541,233,617	1,423,458,452	3,506,152,848
5. Benefit and loss related payments.....	628,125,867	567,259,115	1,286,976,934
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	709,814,038	686,215,370	1,362,141,965
8. Dividends paid to policyholders.....	636,685	859,654	1,469,442
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	2,382,093	44,387,577	83,344,700
10. Total (Lines 5 through 9).....	1,340,958,683	1,298,721,717	2,733,933,041
11. Net cash from operations (Line 4 minus Line 10).....	200,274,934	124,736,735	772,219,807
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	404,004,528	356,326,359	718,755,350
12.2 Stocks.....	178,510,985	44,582,342	158,752,250
12.3 Mortgage loans.....	1,400,220	1,551,806	48,808,162
12.4 Real estate.....	0	255,506	454,706
12.5 Other invested assets.....	16,886,669	18,059,085	43,870,897
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	1,534,392	(119,909)	(92,559)
12.7 Miscellaneous proceeds.....	2,811,567	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	605,148,360	420,655,189	970,548,806
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	471,844,386	307,458,990	1,015,476,189
13.2 Stocks.....	114,647,561	54,501,358	153,586,762
13.3 Mortgage loans.....	82,289,410	4,473,199	94,068,472
13.4 Real estate.....	1,197,054	1,288,070	3,088,784
13.5 Other invested assets.....	103,407,026	78,304,402	189,548,964
13.6 Miscellaneous applications.....	428,610	2,260,312	2,751,078
13.7 Total investments acquired (Lines 13.1 to 13.6).....	773,814,048	448,286,330	1,458,520,248
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(168,665,687)	(27,631,140)	(487,971,442)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	55,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	120,000,000	70,000,000	70,000,000
16.6 Other cash provided (applied).....	30,648,653	70,769,160	165,554,662
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(89,351,347)	769,160	150,554,663
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(57,742,101)	97,874,755	434,803,028
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	752,974,261	318,171,232	318,171,232
19.2 End of period (Line 18 plus Line 19.1).....	695,232,160	416,045,987	752,974,261

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	Transferred from real estate to other invested assets.....	17,293,978	0	0
20.0002	Exchange of debt securities.....	14,828,727	12,089,321	45,060,256
20.0003	Exchange of equity securities.....	12,456,878	9,029,177	28,336,314
20.0004	Payable for securities.....	12,413,029	3,294,170	26,213,933
20.0005	Receivable for securities.....	6,368,959	595,833	2,014,801
20.0006	Stock based compensation.....	3,833,395	3,647,653	7,581,779
20.0007	Company owned life insurance.....	2,883,378	2,689,251	5,472,761
20.0008	Transferred from other invested assets to debt securities.....	2,428,196	0	0
20.0009	Securities acquired in paid in kind interest payment.....	1,326,300	839,207	1,702,904
20.0010	Exchange of other invested assets to equity securities.....	1,013,603	1,500,050	1,500,050
20.0011	Amortization of intangibles.....	633,228	633,228	1,266,456
20.0012	Equity security acquired as a dividend.....	306,797	0	10,408
20.0013	Miscellaneous expense (purchase accrual).....	4,200	1,167,829	1,172,029
20.0014	Equity security transferred as a dividend to stockholder.....	0	4,757,900	4,757,900
20.0015	Exchange of debt to equity securities.....	0	2,836,686	2,612,823
20.0016	Sinking fund payments offset by a premium tax credit.....	0	124,041	188,975
20.0017	Interest payment offset by a premium tax credit.....	0	9,292	11,025

NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern**

A. Accounting Practices

The financial statements of Great American Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles (SAP) and the state of Ohio basis, as shown below:

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 76,902,500	\$ 332,356,518
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 76,902,500	\$ 332,356,518
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,206,787,033	\$ 2,334,676,735
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 2,206,787,033	\$ 2,334,676,735

C. Accounting Policy

- (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. The Company does not own any SVO Identified Exchange Traded Funds.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology
For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

D. Going Concern

After review of the Company's financial condition, management does not have any doubts about the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

- (1) Description of Sources Used to Determine Prepayment Assumptions
The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) Securities with Recognized Other-Than-Temporary Impairment
The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during the current year.

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI Securities

The following table shows each loan-backed security with a credit-related other-than-temporary impairment ("OTTI") recognized during the current year.

CUSIP		Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
88607B	AA 5	\$ 1,786,799	\$ 540,000	\$ 1,246,799	\$ 540,000	\$ 540,000	03/31/2020
88606X	10 0	\$ 1,374,564	\$ 714,000	\$ 660,564	\$ 714,000	\$ 714,000	03/31/2020
75620R	AC 6	\$ 699,426	\$ 476,508	\$ 222,918	\$ 476,508	\$ 339,065	03/31/2020
55953P	AE 5	\$ 599,786	\$ 495,999	\$ 103,787	\$ 495,999	\$ 268,641	03/31/2020
03235T	AA 5	\$ 2,008,836	\$ 1,004,371	\$ 1,004,465	\$ 1,004,371	\$ 1,004,371	03/31/2020
67389Y	AF 2	\$ 2,703,227	\$ 2,323,140	\$ 380,087	\$ 2,323,140	\$ 2,031,900	03/31/2020
92917T	AG 0	\$ 9,875,604	\$ 9,406,143	\$ 469,461	\$ 9,406,143	\$ 8,514,980	03/31/2020
675923	AG 1	\$ 8,104,223	\$ 7,722,863	\$ 381,360	\$ 7,722,863	\$ 6,812,750	03/31/2020
01749P	AN 8	\$ 5,384,461	\$ 5,309,092	\$ 75,370	\$ 5,309,092	\$ 4,627,000	03/31/2020
36319W	AJ 8	\$ 4,815,350	\$ 4,757,075	\$ 58,275	\$ 4,757,075	\$ 4,149,500	03/31/2020
40432B	AZ 2	\$ 793,018	\$ 725,903	\$ 62,021	\$ 730,997	\$ 607,612	03/31/2020
40432B	AA 7	\$ 6,197	\$ 2,504	\$ 2,407	\$ 3,790	\$ 3,790	03/31/2020
45660L	LQ 0	\$ 832,452	\$ 701,115	\$ 115,365	\$ 717,087	\$ 717,087	03/31/2020
75970J	AD 8	\$ 977,446	\$ 904,009	\$ 69,671	\$ 907,775	\$ 900,620	03/31/2020
36185M	AJ 1	\$ 275,118	\$ 239,659	\$ 35,107	\$ 240,011	\$ 225,039	03/31/2020
75115B	AC 3	\$ 1,593,936	\$ 1,537,509	\$ 24,807	\$ 1,569,129	\$ 1,569,129	03/31/2020
74928X	BB 6	\$ 1,274,391	\$ 1,076,315	\$ 20,739	\$ 1,253,652	\$ 1,107,662	03/31/2020
43739E	AP 2	\$ 583,761	\$ 566,667	\$ 17,932	\$ 565,830	\$ 512,085	03/31/2020
47232C	AH 7	\$ 766,508	\$ 752,598	\$ 3,609	\$ 762,899	\$ 670,853	03/31/2020
93364F	AC 5	\$ 1,952,061	\$ 1,855,513	\$ 9,166	\$ 1,942,895	\$ 1,942,895	03/31/2020
05946X	H5 5	\$ 2,575,134	\$ 2,365,806	\$ 165,325	\$ 2,409,809	\$ 2,289,306	03/31/2020
65539C	AK 2	\$ 2,259,853	\$ 2,219,169	\$ 25,470	\$ 2,234,383	\$ 2,192,592	03/31/2020
761118	BU 1	\$ 1,756,785	\$ 1,660,717	\$ 84,702	\$ 1,672,083	\$ 1,672,083	03/31/2020
76112B	NM 8	\$ 1,821,961	\$ 1,689,790	\$ 35,957	\$ 1,786,004	\$ 1,595,951	03/31/2020
45660L	CK 3	\$ 956,673	\$ 892,935	\$ 24,273	\$ 932,400	\$ 777,960	03/31/2020
12667F	5E 1	\$ 3,395,463	\$ 3,221,430	\$ 188,547	\$ 3,206,916	\$ 3,018,348	03/31/2020
059522	AU 6	\$ 1,420,333	\$ 1,369,346	\$ 13,386	\$ 1,406,948	\$ 1,377,039	03/31/2020
00703Q	AD 4	\$ 1,125,497	\$ 1,067,067	\$ 50,605	\$ 1,074,892	\$ 923,904	03/31/2020
885220	KW 2	\$ 1,262,022	\$ 1,250,057	\$ 11,598	\$ 1,250,424	\$ 1,115,355	03/31/2020
17307G	TY 4	\$ 861,859	\$ 840,692	\$ 25,601	\$ 836,258	\$ 765,039	03/31/2020
17307G	TY 4	\$ 805,468	\$ 786,229	\$ 19,239	\$ 786,229	\$ 781,127	06/30/2020
362341	7S 2	\$ 1,795,339	\$ 1,706,359	\$ 88,980	\$ 1,706,359	\$ 1,659,712	06/30/2020
45660L	CK 3	\$ 920,127	\$ 816,536	\$ 14,044	\$ 906,083	\$ 906,083	06/30/2020
47232C	AH 7	\$ 754,811	\$ 738,155	\$ 15,049	\$ 739,762	\$ 690,552	06/30/2020
65539C	AK 2	\$ 2,151,652	\$ 2,106,223	\$ 39,423	\$ 2,112,229	\$ 2,106,317	06/30/2020
885220	KW 2	\$ 1,209,410	\$ 1,194,146	\$ 15,270	\$ 1,194,140	\$ 1,176,565	06/30/2020
36319W	AJ 8	\$ 4,748,613	\$ 4,728,375	\$ 20,238	\$ 4,728,375	\$ 4,615,976	06/30/2020
55953P	AE 5	\$ 468,635	\$ 457,472	\$ 11,162	\$ 457,472	\$ 346,147	06/30/2020
67389Y	AF 2	\$ 2,318,638	\$ 2,289,384	\$ 29,254	\$ 2,289,384	\$ 2,175,388	06/30/2020
675923	AG 1	\$ 7,691,592	\$ 7,615,210	\$ 76,381	\$ 7,615,210	\$ 7,136,450	06/30/2020
75620R	AC 6	\$ 462,060	\$ 399,935	\$ 62,125	\$ 399,935	\$ 307,666	06/30/2020
Total				\$ 5,980,541			

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (23,871,770)
	2. 12 Months or Longer	\$ (11,743,781)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 565,520,263
	2. 12 Months or Longer	\$ 263,578,853

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses as of June 30, 2020. The Company has the intent to hold such securities until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not engage in dollar repurchase agreements or securities lending transactions.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not engage in repurchase transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

The Company did not engage in reverse repurchase transactions accounted for as secured borrowing.

NOTES TO FINANCIAL STATEMENTS

- H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

The Company did not engage in repurchase transactions accounted for as a sale.

- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

The Company did not engage in reverse repurchase transactions accounted for as a sale.

- M. Working Capital Finance Investments

The Company does not have any investment in working capital finance securities.

- N. Offsetting and Netting of Assets and Liabilities

Not applicable

- O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	\$ 5	\$ 5	\$ 2,183,114	\$ 2,052,790	\$ 3,870,046	\$ 3,657,770
(2) Bonds – FV	1	0	2,474	0	2,474	0
(3) LB & SS – AC	13	13	636,791	1,051,469	8,588,573	8,429,113
(4) LB & SS – FV	3	3	653,822	869,728	653,822	869,728
(5) Preferred Stock – AC	17	16	17,982,997	14,455,588	18,945,183	15,193,715
(6) Preferred Stock – FV	11	5	16,382,271	5,656,996	16,382,271	5,656,996
(7) Total (1+2+3+4+5+6)	\$ 50	\$ 42	\$ 37,841,469	\$ 24,086,571	\$ 48,442,369	\$ 33,807,322

AC – Amortized Cost

FV – Fair Value

- Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	6	0
(2) Aggregate Amount of Investment Income	\$ 386,751	\$ 0

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

In 2020, the Company entered into foreign currency forward contracts to hedge the foreign currency exchange risk associated with Canadian branch operations. These foreign currency forward contracts qualify for hedge accounting. The fair value of open foreign currency forward contracts is reported as either a derivative asset or a derivative liability as appropriate for each contract. Any change in fair value of these open contracts is reported in change in net unrealized capital gains/(losses) until settled. Any realized gain or loss at settlement is reported in net realized capital gains/(losses).

The notional amount of the open contract is \$70,000,000 with a book adjusted carrying value and fair value of \$663,061. The open contract expires on September 30, 2020.

The net unrealized capital gains/(losses) recognized during the reporting period resulting from derivatives was \$428,187. The net realized capital gains/(losses) recognized during the reporting period resulting from settlement of derivatives was \$2,383,380.

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A. No significant changes

- B and C. On March 6, 2020, the Company paid a \$120 million ordinary dividend to American Financial Group, Inc. in the form of cash.

- D – O. No significant changes

Note 11 – Debt

- B. FHLB (Federal Home Loan Bank) Agreements

The Company does not have any agreements with the Federal Home Loan Bank.

NOTES TO FINANCIAL STATEMENTS**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

A. Defined Benefit Plan

The Company does not have any defined benefit plans.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

(4) Dates and Amounts of Dividends Paid

On March 6, 2020, the Company paid a \$120 million ordinary dividend to American Financial Group, Inc. in the form of cash.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

The Company was not involved in any wash sales during the current year.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant changes

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities, asset-backed securities, mortgage-backed securities and non-affiliated common stocks priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available at the valuation date. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, AMMC, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

NOTES TO FINANCIAL STATEMENTS

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table.

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Residential MBS	\$ 0	\$ 892,842	\$ 0	\$ 0	\$ 892,842
Collateralized loan obligations	\$ 0	\$ 0	\$ 653,812	\$ 0	\$ 653,812
Asset backed securities	\$ 0	\$ 10	\$ 2,093,822	\$ 0	\$ 2,093,832
All other bonds	\$ 0	\$ 107,925,304	\$ 0	\$ 0	\$ 107,925,304
Preferred stocks	\$ 138,675,045	\$ 16,945,625	\$ 20,983,717	\$ 0	\$ 176,604,387
Common stocks	\$ 278,758,858	\$ 1,160	\$ 66,158,291	\$ 0	\$ 344,918,309
Derivatives	\$ 0	\$ 663,061	\$ 0	\$ 0	\$ 663,061
Total	\$ 417,433,903	\$ 126,428,002	\$ 89,889,642	\$ 0	\$ 633,751,547
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
a. Assets										
Residential MBS	\$ 239,911	\$ 0	\$ (270,843)	\$ 1,854	\$ 50,969	\$ 0	\$ 0	\$ (21,891)	\$ 0	\$ 0
Commercial MBS	\$ 2,519,612	\$ 0	\$ (2,591,081)	\$ 33,942	\$ 37,527	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Collateralized loan obligations	\$ 607,706	\$ 0	\$ 0	\$ (115,099)	\$ 161,205	\$ 0	\$ 0	\$ 0	\$ 0	\$ 653,812
Asset backed securities	\$ 953,866	\$ 999,618	\$ 0	\$ (614)	\$ 138,143	\$ 2,809	\$ 0	\$ 0	\$ 0	\$ 2,093,822
All other bonds	\$ 42,498,567	\$ 0	\$ (39,968,779)	\$ 62,387	\$ (141,032)	\$ 189,145	\$ 0	\$ (2,640,288)	\$ 0	\$ 0
Preferred stocks	\$ 6,956,945	\$ 13,434,880	\$ 0	\$ 0	\$ (522,815)	\$ 1,114,707	\$ 0	\$ 0	\$ 0	\$ 20,983,717
Common stocks	\$ 66,192,091	\$ 10,166	\$ 0	\$ (11,660,261)	\$ 11,747,587	\$ 119,749	\$ 0	\$ (251,041)	\$ 0	\$ 66,158,291
Total	\$119,968,698	\$14,444,664	\$ (42,830,703)	\$ (11,677,791)	\$ 11,471,584	\$ 1,426,410	\$ 0	\$ (2,913,220)	\$ 0	\$ 89,889,642
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

See narrative above in Note 20A (1).

(5) Fair Value Disclosures

The Company's derivative assets and liabilities are not material and are included in Note 20A. (1) - (4).

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

The Company has no additional fair value disclosures.

C. Fair Value Level

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures, partnerships and limited liability corporations). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
U.S. Government and government agencies	\$ 23,675,595	\$ 23,335,075	\$ 23,675,595	\$ 0	\$ 0	\$ 0	\$ 0
States, municipalities and political subdivisions	\$1,241,975,890	\$ 1,179,599,407	\$ 0	\$1,219,520,034	\$ 22,455,856	\$ 0	\$ 0
Foreign government	\$ 148,856,420	\$ 180,774,011	\$ 0	\$ 148,856,420	\$ 0	\$ 0	\$ 0
Residential MBS	\$ 460,661,901	\$ 417,617,233	\$ 0	\$ 409,860,805	\$ 50,801,096	\$ 0	\$ 0
Commercial MBS	\$ 34,472,983	\$ 33,799,844	\$ 0	\$ 30,918,634	\$ 3,554,349	\$ 0	\$ 0
Collateralized loan obligations	\$ 449,139,498	\$ 459,934,096	\$ 0	\$ 430,212,861	\$ 18,926,637	\$ 0	\$ 0
Asset backed securities	\$ 854,267,781	\$ 867,417,197	\$ 9,500,000	\$ 714,354,260	\$ 130,413,521	\$ 0	\$ 0
All other bonds	\$1,085,333,618	\$1,052,690,350	\$ 1,095,852	\$ 945,728,307	\$ 138,509,459	\$ 0	\$ 0
Preferred stocks	\$ 235,745,510	\$ 232,213,674	\$ 142,805,545	\$ 21,050,723	\$ 71,889,242	\$ 0	\$ 0
Common stocks	\$ 344,918,309	\$ 344,918,309	\$ 278,758,858	\$ 1,160	\$ 66,158,291	\$ 0	\$ 0
Derivatives	\$ 663,061	\$ 663,061	\$ 0	\$ 663,061	\$ 0	\$ 0	\$ 0
Mortgage loans	\$ 453,387,000	\$ 451,984,749	\$ 0	\$ 0	\$ 453,387,000	\$ 0	\$ 0
Other invested assets	\$ 27,038,718	\$ 27,038,493	\$ 0	\$ 0	\$ 27,038,718	\$ 0	\$ 0
Cash and short term	\$ 695,232,160	\$ 695,232,160	\$ 695,232,160	\$ 0	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS**D. Not Practicable to Estimate Fair Value**

The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments

Not applicable

Note 21 – Other Items

The Company made the following premium refunds as a result of the COVID-19 pandemic:

Workers compensation	\$ 3,382,837
General liability	2,784,756
Commercial auto	<u>5,043,084</u>
Total refunds	\$11,210,677

Note 22 – Events Subsequent

There have been no events subsequent to June 30, 2020, which the Company believes will have a material effect on the financial condition of the Company.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**F. Risk Sharing Provisions of the Affordable Care Act**

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

The provision for incurred losses and loss adjustment expenses for claims arising in prior years decreased by \$60 million and \$62 million as of June 30, 2020 and June 30, 2019, respectively (see page Q14).

For 2020, the \$60 million decrease in reserves for prior years is primarily attributable to changes in frequency and severity trends for various lines of business, which resulted in (i) \$39 million of favorable development relating to workers' compensation business, (ii) \$29 million of favorable development relating to the multiple peril crop insurance business, (iii) \$10 million of favorable development relating to the directors and officers business, (iv) \$8 million favorable development relating to the Singapore branch operations and (v) \$5 million of favorable development relating to the agribusiness, partially offset by (vi) \$3 million of adverse development relating to the public sector business, (vii) \$4 million of adverse development relating to the captive insurance business, (viii) \$10 million of adverse development relating to the company's internal reinsurance program and (ix) \$18 million of adverse development relating to the excess and surplus lines business.

For 2019, the \$62 million decrease in reserves for prior years is primarily attributable to changes in frequency and severity trends for various lines of business, which resulted in (i) \$62 million of favorable development relating to the multiple peril crop insurance business, (ii) \$12 million of favorable development relating to workers' compensation business, (iii) \$7 million of favorable development relating to the surety bond business and (iv) \$4 million of favorable development relating to the homebuilder's run-off business, partially offset by, (v) \$5 million of adverse development relating to the internal reinsurance program, (vi) \$6 million of adverse development relating to the accident & health business and (vii) \$20 million of adverse development relating to the excess and surplus lines business.

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

Not applicable

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001042046

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.

Not applicable

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2018

6.4 By what department or departments?

Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:

Not applicable

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

Not applicable

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American Money Management Corporation	Cincinnati, OH	NO	NO	NO	YES
Great American Advisors, Inc.	Cincinnati, OH	NO	NO	NO	YES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

Not applicable

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
Not applicable

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 948,465

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

- 11.2 If yes, give full and complete information relating thereto:
Not applicable

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 462,501,731
13. Amount of real estate and mortgages held in short-term investments: \$ 0

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	563,515,327	577,392,922
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	39,448,776	39,161,877
14.26 All Other	29,404,716	26,983,433
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 632,368,820	\$ 643,538,232
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []

- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No []

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
American Money Management Corporation	A
ARES Capital Management LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161853	American Money Management Corporation	54930048Y5YTQDRCSM84	SEC	DS
131619	ARES Capital Management LLC	549300R4YHRZ8JU385	SEC	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:
Not applicable
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 b. Issuer or obligor is current on all contracted interest and principal payments.
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
 Has the reporting entity self-designated 5GI securities? Yes No
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
 a. The security was purchased prior to January 1, 2018.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
 Has the reporting entity self-designated PLGI securities? Yes No
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
 a. The security was purchased prior to January 1, 2019.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 d. The fund only or predominantly holds bonds in its portfolio.
 e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes No

GENERAL INTERROGATORIES (continued)**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.
Not applicable
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.
Not applicable
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
- 3.2 If yes, give full and complete information thereto:
Not applicable
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves.") discounted at a rate of interest greater than zero? Yes [] No [X]
- 4.2 If yes, complete the following schedule:
- | 1
Line of Business | 2
Maximum Interest | 3
Disc. Rate | Total Discount | | | | Discount Taken During Period | | | |
|-----------------------|-----------------------|-----------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
| | | | 4
Unpaid Losses | 5
Unpaid LAE | 6
IBNR | 7
Total | 8
Unpaid Losses | 9
Unpaid LAE | 10
IBNR | 11
Total |
| | 0.000 | 0.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
5. Operating Percentages:
- 5.1 A&H loss percent 22.000%
- 5.2 A&H cost containment percent 11.900%
- 5.3 A&H expense percent excluding cost containment expenses 26.700%
- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
00000.....	39-0712210.....	Church Mutual Insurance Company.....	WI.....	Authorized.....	.....0.....	.....
00000.....	20-5621897.....	Pedcor Assurance Company.....	IN.....	Unauthorized...	.....0.....	.....
All Other Insurers						
00000.....	AA-1120191.....	Convex Insurance UK Ltd.....	GBR.....	Unauthorized...	.....0.....	.....
00000.....	AA-3191400.....	Convex Re Ltd.....	BMU.....	Unauthorized...	.....0.....	.....
00000.....	AA-3194101.....	Everest Reinsurance (Bermuda) Ltd.....	BMU.....	Unauthorized...	.....0.....	.....
00000.....	AA-1120083.....	Lloyd's Syndicate Number 1910.....	GBR.....	Authorized.....	.....0.....	.....
00000.....	AA-5320039.....	Peak Reinsurance Co Ltd.....	HKG.....	Unauthorized...	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	9,628,633	7,773,065	8,445,254	2,024,962	19,214,739	23,889,322
2. Alaska.....AK	L	1,036,803	2,048,482	179,459	5,200,151	8,684,091	14,918,307
3. Arizona.....AZ	L	14,388,751	11,419,376	12,232,831	18,346,380	8,407,947	3,315,295
4. Arkansas.....AR	L	5,365,636	3,915,548	2,644,597	1,204,179	16,893,430	6,790,673
5. California.....CA	L	110,126,750	99,391,551	52,472,071	42,655,712	222,536,968	198,919,899
6. Colorado.....CO	L	16,295,257	14,667,402	4,933,613	3,546,487	34,245,386	23,494,639
7. Connecticut.....CT	L	7,683,366	6,726,550	7,251,790	1,532,705	15,694,941	12,248,685
8. Delaware.....DE	L	2,645,495	3,141,620	8,259,221	16,507,094	66,697,846	77,042,456
9. District of Columbia.....DC	L	4,362,849	4,156,883	3,344,464	824,223	8,438,130	7,844,970
10. Florida.....FL	L	68,744,465	52,500,121	35,837,400	23,865,161	89,031,519	62,911,595
11. Georgia.....GA	L	29,011,246	25,382,016	12,426,413	49,320,690	55,709,698	39,036,711
12. Hawaii.....HI	L	4,075,233	3,492,929	1,135,143	887,580	9,175,003	5,889,192
13. Idaho.....ID	L	4,442,246	3,861,654	665,039	753,192	7,192,850	6,113,464
14. Illinois.....IL	L	45,559,868	39,562,197	52,530,468	16,757,816	93,392,624	123,643,584
15. Indiana.....IN	L	17,915,332	12,262,075	38,278,452	7,597,369	10,963,780	26,576,657
16. Iowa.....IA	L	32,373,774	21,402,679	13,300,010	28,240,340	9,578,976	24,039,309
17. Kansas.....KS	L	23,799,897	24,588,499	8,697,879	17,693,922	13,842,698	6,027,711
18. Kentucky.....KY	L	9,117,101	14,634,083	2,169,121	4,408,107	20,818,482	16,303,130
19. Louisiana.....LA	L	10,113,914	8,582,165	3,372,157	316,051	13,561,819	10,411,562
20. Maine.....ME	L	1,142,977	1,653,865	672,485	607,388	3,718,188	2,573,960
21. Maryland.....MD	L	12,310,902	11,976,228	2,479,243	384,203	30,860,112	29,966,775
22. Massachusetts.....MA	L	21,113,320	22,209,419	8,463,700	11,747,614	36,736,455	27,164,255
23. Michigan.....MI	L	27,641,518	16,567,190	13,766,006	30,476,229	30,531,509	37,211,677
24. Minnesota.....MN	L	18,628,007	14,461,930	21,475,840	28,421,950	39,743,959	32,429,801
25. Mississippi.....MS	L	5,608,016	4,937,985	2,258,407	4,813,838	10,986,232	8,666,095
26. Missouri.....MO	L	20,222,922	17,556,686	19,197,133	30,711,079	34,672,731	34,456,365
27. Montana.....MT	L	2,719,259	2,269,152	914,245	331,547	4,370,375	2,291,609
28. Nebraska.....NE	L	17,362,659	13,837,759	7,449,897	9,277,151	15,594,819	11,555,395
29. Nevada.....NV	L	7,972,418	6,236,040	5,081,989	2,824,577	25,508,370	14,900,096
30. New Hampshire.....NH	L	1,491,767	1,387,637	375,005	179,420	5,468,096	5,889,852
31. New Jersey.....NJ	L	19,224,393	23,843,057	13,918,015	6,091,858	68,835,862	77,301,616
32. New Mexico.....NM	L	2,997,754	3,063,630	4,117,090	779,559	23,965,517	2,985,742
33. New York.....NY	L	73,057,629	66,901,362	14,708,450	13,152,081	131,245,794	99,484,860
34. North Carolina.....NC	L	23,037,098	19,592,304	8,244,648	6,456,289	33,324,109	28,462,712
35. North Dakota.....ND	L	8,642,478	9,095,930	16,082,089	4,377,918	4,732,510	3,133,457
36. Ohio.....OH	L	18,070,980	14,113,756	9,692,480	3,485,761	27,964,437	33,440,864
37. Oklahoma.....OK	L	9,563,935	8,864,344	2,959,319	3,213,102	20,856,020	8,071,067
38. Oregon.....OR	L	7,031,185	6,298,737	3,785,570	5,274,430	13,205,455	15,183,795
39. Pennsylvania.....PA	L	26,363,643	24,028,015	3,284,773	18,568,964	51,522,984	44,372,249
40. Rhode Island.....RI	L	4,459,414	4,101,377	1,126,137	1,167,076	6,251,504	6,963,101
41. South Carolina.....SC	L	8,376,363	7,977,886	3,269,243	2,051,648	22,271,820	16,298,517
42. South Dakota.....SD	L	14,319,421	7,317,536	7,886,375	5,898,855	44,339,857	33,273,605
43. Tennessee.....TN	L	9,216,887	7,465,911	2,289,002	1,649,831	20,757,748	15,463,475
44. Texas.....TX	L	73,673,162	63,620,131	35,973,846	33,748,436	100,014,935	87,725,390
45. Utah.....UT	L	5,987,124	5,367,553	5,141,803	1,305,168	10,528,499	10,457,698
46. Vermont.....VT	L	633,240	651,923	123,581	27,334	657,283	547,871
47. Virginia.....VA	L	12,773,968	10,761,799	793,307	3,426,022	26,982,007	23,553,758
48. Washington.....WA	L	22,508,777	19,297,012	6,945,579	2,610,239	33,887,532	24,867,600
49. West Virginia.....WV	L	2,691,814	2,535,730	210,047	3,702,726	4,215,775	(80,998)
50. Wisconsin.....WI	L	15,780,130	13,127,062	10,791,170	8,878,119	28,774,709	27,591,077
51. Wyoming.....WY	L	2,308,426	1,555,957	391,992	216,543	2,932,583	1,959,809
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	1,456	2,476	0	0	0	0
54. Puerto Rico.....PR	L	281,887	229,669	10,757	22,859	900,159	816,552
55. US Virgin Islands.....VI	L	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CAN	L	41,209,181	24,917,401	5,772,946	5,608,132	34,687,761	40,387,247
58. Aggregate Other Alien.....OT	XXX	14,901,452	17,055,541	4,292,390	10,425,987	53,260,710	48,820,866
59. Totals.....	XXX	970,012,179	834,388,885	512,119,940	503,596,049	1,728,387,337	1,547,604,970

DETAILS OF WRITE-INS

58001. SGP SINGAPORE.....	XXX	14,190,819	15,282,555	4,281,775	10,437,948	50,024,951	44,898,414
58002. GBR UNITED KINGDOM.....	XXX	497,332	1,585,630	0	0	2,316,352	2,463,407
58003. NLD NETHERLANDS.....	XXX	93,110	162,016	10,615	0	893,330	1,356,027
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	120,192	25,341	0	(11,961)	26,077	103,018
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	14,901,452	17,055,541	4,292,390	10,425,987	53,260,710	48,820,866

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	55	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	2

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
NCM Holdings (U.K.) Limited	GBR		
Neon Capital Managers	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Italy S.R.L. (60%)	ITA		
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Orca Insurance Agency A/S (89.425%)	DNK		
Sampford Underwriting Limited #	GBR	98-0431601	
Xenon Agency Limited	GBR		
Helium Holdings Limited	BMU		
Neon Employee Ownership LLC	DE		
GAI Australia Pty Ltd	AUS		

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Entity is owned by more than one company within the AFG group.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited* (f/k/a Insurance (GB) Limited)	GBR		
Great American Specialty & Affinity Limited	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumpher Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Entity is owned by more than one company within the AFG group.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group

Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc.	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Entity is owned by more than one company within the AFG group.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0.....	0.....	31-1544320	.....0	0001042046	NYSE.....	American Financial Group, Inc.....	OH.....	UDP.....	.....	Ownership.....	.....0.000	.....	.....N.....	0.....
0.....	0.....	31-0996797	.....0	.....0	.....	American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	31-0828578	.....0	.....0	.....	American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	27-1577326	.....0	.....0	.....	American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation...	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	27-2829629	.....0	.....0	.....	Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation...	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	41-2112001	.....0	.....0	.....	APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	23-6000765	.....0	.....0	.....	American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	13-6400464	.....0	.....0	.....	Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	46-1665396	.....0	.....0	.....	Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	20-1548213	.....0	.....0	.....	Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	20-1574094	.....0	.....0	.....	Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	46-1852532	.....0	.....0	.....	Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	46-1480078	.....0	.....0	.....	Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	13-6021353	.....0	.....0	.....	The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	76-0080537	.....0	.....0	.....	PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	46-3246684	.....0	.....0	.....	Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	23-6000766	.....0	.....0	.....	Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	...66.670	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	98-1073776	.....0	.....0	.....	GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	31-1446308	.....0	.....0	.....	Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	91-1242743	.....0	.....0	.....	Premier Lease & Loan Services Insurance Agency, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	91-1508644	.....0	.....0	.....	Premier Lease & Loan Services of Canada, Inc.....	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	31-0823725	.....0	.....0	.....	Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	98-0606803	.....0	.....0	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...69.990	American Financial Group, Inc..	.....N.....	2.....
0.....	0.....	98-0606803	.....0	.....0	.....	GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	...30.010	American Financial Group, Inc..	.....N.....	2.....
0.....	0.....	98-0556144	.....0	.....0	.....	GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	NCM Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Neon Capital Managers.....	GBR.....	NIA.....	NCM Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	98-0412245	.....0	.....0	.....	Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Neon Italy S.R.L.....	ITA.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...60.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Neon Sapphire Underwriting Limited.....	GGY.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....
0.....	0.....	.....	.....0	.....0	.....	Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc..	.....N.....	0.....

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0		0		0	0		Neon Underwriting Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Orca Insurance Agency A/S	DNK	NIA	Neon Holdings (U.K.) Limited	Ownership	89.425	American Financial Group, Inc.	N	0
0		0	98-0431601	0	0		Sampford Underwriting Limited	GBR	IA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Xenon Agency Limited	GBR	NIA	Neon Holdings (U.K.) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Helium Holdings Limited	BMU	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Neon Employee Ownership LLC	DE	NIA	Helium Holdings Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		GAI Australia Pty Ltd	AUS	NIA	Neon Employee Ownership LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	06-1356481	0	0		Great American Financial Resources, Inc.	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	1
0		0	31-1422717	0	0		AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1017531	0	0		Ceres Group, Inc.	DE	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	47-0717079	0	0		Continental General Corporation	NE	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1947042	0	0		QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1395344	0	0		Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	63312	13-1935920	0	0		Great American Life Insurance Company	OH	IA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	93661	31-1021738	0	0		Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2
0		0	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2
0		0	27-4078277	0	0		Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	27-0513333	0	0		Bay Bridge Marina Management, LLC	MD	NIA	Bay Bridge Holding Company, LLC	Ownership	85.000	American Financial Group, Inc.	N	0
0		0	20-1246122	0	0		Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	81-3737639	0	0		Charleston Harbor Fishing, LLC	SC	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	20-4604276	0	0		GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1391777	0	0		GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	26-3260520	0	0		Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0084	American Financial Group, Inc.	67083	45-0252531	0	0		Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	DS	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	N	2
0		0	84-4574243	0	0		Mountain View Grand Holding Company, LLC	NH	DS	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	N	2
0		0	84-2654660	0	0		Skipjack Holding Company, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	52-2179330	0	0		Skipjack Marina Corp	MD	NIA	Skipjack Holding Company, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	42-1575938	0	0		Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	80-0333563	0	0		ABA Insurance Services, Inc.	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	27-3062314	0	0		Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Holding (Europe) Limited	GBR	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Great American Europe Limited	GBR	NIA	Great American Holding (Europe) Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1784136	0	0		Great American International Insurance (EU) Designated Activity Company	IRL	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	AA-1120817	0	0		Great American International Insurance (UK) Limited	GBR	IA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0		0		0	0		Great American Specialty & Affinity Limited	GBR	NIA	Great American Europe Limited	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1607394	0	0		National Interstate Corporation	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1899058	0	0		American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	98-0191335	0	0		Hudson Indemnity, Ltd.	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	66-0660039	0	0		Hudson Management Group, Ltd.	VIR	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	34-1607396	0	0		National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	N	4
0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	43-1254631	0	0		TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	20-5546054	0	0		Safety Claims & Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1683711	0	0		Summit Consulting, LLC	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-3385208	0	0		Heritage Summit Healthcare, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	82-2462705	0	0		Summit Real Estate Holdings, LLC	FL	NIA	Summit Consulting, LLC	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-3409855	0	0		Summit Holding Southeast, Inc.	FL	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	OH	RE	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1671722	0	0		American Empire Underwriters, Inc.	TX	DS	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1463075	0	0		American Signature Underwriters, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-2840291	0	0		Brothers Property Corporation	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	25-1754638	0	0		Brothers Pennsylvanian Corporation	PA	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-2840294	0	0		Brothers Property Management Corporation	OH	DS	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	N	0

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0		0	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	83-1767590	0	0		CropSurance Agency, LLC	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0589001	0	0		Dempsey & Siders Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	OH	DS	Dempsey & Siders Agency, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	CA	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		El Aguila, Compañía de Seguros, S.A. de C.V.	MEX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	KS	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	13-3628555	0	0		FCIA Management Company, Inc.	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0		0	0		Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N	3
0		0	81-0814136	0	0		GAI Mexico Holdings, LLC	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1753938	0	0		GAI Warranty Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	Y	0
0		0	31-1765544	0	0		GAI Warranty Company of Florida	FL	DS	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	61-1329718	0	0		Global Premier Finance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	74-2693636	0	0		Great American Agency of Texas, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1652643	0	0		Great American Insurance Agency, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	NY	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1073664	0	0		Great American Lloyd's, Inc.	TX	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0856644	0	0		Great American Management Services, Inc.	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0918893	0	0		Great American Re Inc.	DE	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0084	American Financial Group, Inc.	16618	83-1694393	0	0		Great American Underwriters Insurance Company	OH	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	59-1263251	0	0		Key Largo Group, Inc.	FL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	871850814	0	0		PLLS Canada Insurance Brokers Inc.	CAN	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1293064	0	0		Professional Risk Brokers, Inc.	IL	DS	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0686194	0	0		One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0883227	0	0		Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-1119320	0	0		TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0
0		0	31-0728327	0	0		Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	N	0

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*

Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Company is affiliated but not owned.

GREAT AMERICAN INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	9,770,944	6,374,013	65.234	57.727
2. Allied lines.....	176,650,589	43,522,890	24.638	(31.293)
3. Farmowners multiple peril.....	12,487,708	5,211,359	41.732	75.425
4. Homeowners multiple peril.....	8,429	4,376	51.910	6,870.139
5. Commercial multiple peril.....	50,027,185	23,898,952	47.772	24.549
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	69,001,558	35,698,819	51.736	56.817
9. Inland marine.....	70,775,130	31,586,477	44.629	42.705
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(823)	0.000	0.000
11.2. Medical professional liability - claims-made.....	228,859	98,772	43.159	(274.795)
12. Earthquake.....	1,550,123	639,841	41.277	24.680
13. Group accident and health.....	22,260,592	1,694,106	7.610	26.299
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	2,206,199	(564,254)	(25.576)	97.243
17.1. Other liability-occurrence.....	146,635,609	81,254,290	55.412	95.346
17.2. Other liability-claims made.....	153,655,848	54,736,113	35.623	28.493
17.3. Excess workers' compensation.....	510,984	198,783	38.902	134.307
18.1. Products liability-occurrence.....	734,883	(31,052)	(4.225)	338.587
18.2. Products liability-claims made.....	53,346	207	0.388	(10.626)
19.1, 19.2. Private passenger auto liability.....	316,336	52,731	16.669	61.943
19.3, 19.4. Commercial auto liability.....	17,837,164	2,820,519	15.813	45.214
21. Auto physical damage.....	5,080,438	2,025,773	39.874	54.682
22. Aircraft (all perils).....	29,237,248	(2,234,872)	(7.644)	82.884
23. Fidelity.....	49,235,690	13,485,179	27.389	42.811
24. Surety.....	54,199,433	26,195,891	48.332	15.520
26. Burglary and theft.....	510,443	193,586	37.925	(51.400)
27. Boiler and machinery.....	3,026,560	658,477	21.757	(11.871)
28. Credit.....	50,071,661	32,201,604	64.311	53.151
29. International.....	0	0	0.000	0.000
30. Warranty.....	1,739,790	642,700	36.941	23.415
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	2,981,920	28,721	0.963	(10.207)
35. Totals.....	930,794,669	360,393,174	38.719	31.600
DETAILS OF WRITE-INS				
3401. Collateral protection.....	2,973,585	(4,789)	(0.161)	(18.903)
3402. Supplemental unemployment.....	8,335	33,509	402.016	97.956
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	2,981,920	28,721	0.963	(10.207)

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	4,739,606	9,431,079	7,423,841
2. Allied lines.....	143,412,502	176,735,622	130,937,755
3. Farmowners multiple peril.....	6,903,923	12,620,972	12,789,121
4. Homeowners multiple peril.....	1,578	3,657	1,026
5. Commercial multiple peril.....	28,274,519	53,805,060	42,676,565
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	39,261,140	71,868,643	56,821,055
9. Inland marine.....	38,766,415	78,831,435	64,928,997
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	(288)	(201)	6,834
12. Earthquake.....	790,228	1,781,114	1,224,584
13. Group accident and health.....	2,530,363	9,863,085	18,696,275
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	963,927	1,940,119	913,887
17.1. Other liability-occurrence.....	85,208,982	187,559,670	137,601,151
17.2. Other liability-claims made.....	79,735,046	156,184,389	143,215,578
17.3. Excess workers' compensation.....	0	495,086	966,529
18.1. Products liability-occurrence.....	278,188	695,597	641,402
18.2. Products liability-claims made.....	53,205	85,260	84,896
19.1, 19.2. Private passenger auto liability.....	146,435	288,442	483,827
19.3, 19.4. Commercial auto liability.....	8,840,223	14,953,380	19,542,935
21. Auto physical damage.....	2,821,964	5,053,296	4,183,486
22. Aircraft (all perils).....	18,510,480	33,860,875	27,145,052
23. Fidelity.....	25,020,869	46,088,279	43,476,033
24. Surety.....	28,476,217	55,322,223	56,350,578
26. Burglary and theft.....	190,198	381,604	344,532
27. Boiler and machinery.....	1,553,842	3,245,446	2,305,300
28. Credit.....	20,223,248	46,049,552	57,753,316
29. International.....	0	0	0
30. Warranty.....	270,201	568,854	1,089,557
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	1,089,591	2,299,644	2,784,773
35. Totals.....	538,062,600	970,012,179	834,388,885
DETAILS OF WRITE-INS			
3401. Collateral protection.....	1,089,591	2,299,644	2,739,022
3402. Supplemental unemployment.....	0	0	45,750
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	1,089,591	2,299,644	2,784,773

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....	782,271	1,219,125	2,001,396	217,908	3,293	221,200	650,297	31,382	1,070,526	1,752,205	85,934	(113,924)	(27,991)
2. 2018.....	271,572	506,027	777,600	93,291	2,471	95,762	247,923	10,250	408,993	667,166	69,642	(84,314)	(14,672)
3. Subtotals 2018 + Prior.....	1,053,843	1,725,152	2,778,995	311,199	5,763	316,962	898,220	41,632	1,479,519	2,419,371	155,575	(198,238)	(42,662)
4. 2019.....	455,814	863,059	1,318,873	233,232	73,478	306,710	250,884	20,451	723,778	995,112	28,302	(45,352)	(17,050)
5. Subtotals 2019 + Prior.....	1,509,657	2,588,211	4,097,868	544,431	79,241	623,672	1,149,104	62,083	2,203,297	3,414,483	183,878	(243,590)	(59,712)
6. 2020.....	XXX	XXX	XXX	XXX	156,856	156,856	XXX	218,731	545,438	764,169	XXX	XXX	XXX
7. Totals.....	1,509,657	2,588,211	4,097,868	544,431	236,098	780,529	1,149,104	280,814	2,748,734	4,178,652	183,878	(243,590)	(59,712)
8. Prior Year-End's Surplus As Regards Policyholders	2,334,677										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....12.2 %	2. ....(9.4)%	3. ....(1.5)%
													Col. 13, Line 7 Line 8
													4. ....(2.6)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	<u>NO</u>
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	<u>YES</u>
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<u>NO</u>
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<u>YES</u>

Explanation:

1. The data for this supplement is not required to be filed.
- 2.
3. The data for this supplement is not required to be filed.
- 4.

Bar Code:



Statement for June 30, 2020 of the **GREAT AMERICAN INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Funded deductibles.....	22,916,816	0	22,916,816	27,370,186
2505. Equities and deposits in pools and associations.....	7,387,895	0	7,387,895	6,812,448
2506. Funds held as collateral.....	7,317,612	0	7,317,612	6,644,421
2507. Intangibles.....	959,978	959,978	0	0
2597. Summary of remaining write-ins for Line 25.....	38,582,300	959,978	37,622,322	40,827,056

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Miscellaneous income.....	82,100	57,899	371,183
1497. Summary of remaining write-ins for Line 14.....	82,100	57,899	371,183

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. VGB BRITISH VIRGIN ISLANDS .....	...XXX...	0	0	0	0	0	0
58005. DEU GERMANY.....	...XXX...	0	0	0	0	0	0
58006. HKG HONG KONG, SPECIAL AD .....	...XXX...	0	0	0	(11,961)	0	102,525
58007. GTM GUATEMALA.....	...XXX...	0	0	0	0	0	0
58008. AUS AUSTRALIA.....	...XXX...	23	20,409	0	0	551	0
58009. LUX LUXEMBOURG.....	...XXX...	0	4,932	0	0	2,456	493
58010. EGY EGYPT.....	...XXX...	120,169	0	0	0	23,070	0
58997. Summary of remaining write- ins for Line 58 from overflow.....	...XXX...	120,192	25,341	0	(11,961)	26,077	103,018

GREAT AMERICAN INSURANCE COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	57,455,615	58,221,275
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	1,197,054	3,088,784
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	159,763
5. Deduct amounts received on disposals.....	17,293,978	454,706
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	1,731,166	3,559,501
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	39,627,525	57,455,615
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	39,627,525	57,455,615

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	370,715,151	325,454,841
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	63,142,207	71,733,276
2.2 Additional investment made after acquisition.....	19,527,611	22,335,195
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	1,400,220	48,808,162
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	451,984,749	370,715,151
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	451,984,749	370,715,151
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	451,984,749	370,715,151

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	766,437,556	593,851,720
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	39,232,535	83,025,761
2.2 Additional investment made after acquisition.....	81,394,900	106,523,203
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(10,291,614)	30,971,630
6. Total gain (loss) on disposals.....	0	56,973
7. Deduct amounts received on disposals.....	20,541,815	45,370,946
8. Deduct amortization of premium and depreciation.....	1,163,104	2,620,782
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	855,068,458	766,437,556
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	855,068,458	766,437,556

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	5,536,808,147	5,145,750,963
2. Cost of bonds and stocks acquired.....	630,880,984	1,222,071,772
3. Accrual of discount.....	6,711,671	10,698,146
4. Unrealized valuation increase (decrease).....	(103,907,433)	123,056,289
5. Total gain (loss) on disposals.....	64,965,619	34,730,003
6. Deduct consideration for bonds and stocks disposed of.....	616,469,827	960,879,629
7. Deduct amortization of premium.....	5,530,988	9,394,894
8. Total foreign exchange change in book/adjusted carrying value.....	(1,355,953)	635,275
9. Deduct current year's other-than-temporary impairment recognized.....	142,796,853	30,489,709
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	386,751	629,930
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	5,369,692,118	5,536,808,147
12. Deduct total nonadmitted amounts.....	19,870,111	11,184,808
13. Statement value at end of current period (Line 11 minus Line 12).....	5,349,822,007	5,525,623,339

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,690,341,030	181,096,390	234,281,838	(40,049,032)	3,690,341,030	3,597,106,549		3,678,214,875
2. NAIC 2 (a).....	599,989,458	35,053,656	21,776,651	26,548,179	599,989,458	639,814,643		549,280,293
3. NAIC 3 (a).....	102,924,941	8,952,166	24,773,379	7,075,287	102,924,941	94,179,014		87,605,419
4. NAIC 4 (a).....	38,618,149	4,754,171	7,061,974	12,649,855	38,618,149	48,960,201		39,727,935
5. NAIC 5 (a).....	14,990,528	1,452,509	2,652,560	6,308,589	14,990,528	20,099,066		20,514,992
6. NAIC 6 (a).....	2,124,848	0	7,674	276,010	2,124,848	2,393,184		1,299,303
7. Total Bonds.....	4,448,988,954	231,308,891	290,554,075	12,808,888	4,448,988,954	4,402,552,658	0	4,376,642,817
PREFERRED STOCK								
8. NAIC 1.....	3,391,384	923,099	0	(20,416)	3,391,384	4,294,067		12,170,294
9. NAIC 2.....	141,361,281	8,492,000	44,824	(4,716,943)	141,361,281	145,091,514		156,458,904
10. NAIC 3.....	36,329,330	0	22,241,216	15,765,280	36,329,330	29,853,394		35,436,255
11. NAIC 4.....	17,488,647	1,191,608	0	(13,180,208)	17,488,647	5,500,047		23,244,647
12. NAIC 5.....	33,268,307	1,762,401	0	12,235,612	33,268,307	47,266,320		28,114,677
13. NAIC 6.....	208,333	0	0	0	208,333	208,333		208,333
14. Total Preferred Stock.....	232,047,282	12,369,108	22,286,040	10,083,325	232,047,282	232,213,674	0	255,633,110
15. Total Bonds and Preferred Stock.....	4,681,036,236	243,677,999	312,840,115	22,892,212	4,681,036,236	4,634,766,332	0	4,632,275,928

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....168,026,293; NAIC 2 \$.....12,665; NAIC 3 \$.....976,401; NAIC 4 \$.....16,818,608; NAIC 5 \$.....1,047,494; NAIC 6 \$.....503,985.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	186,879,092	XXX.....	186,818,243	1,293,335	39,972

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	216,456,484	125,573,867
2. Cost of short-term investments acquired.....	213,580,757	203,377,398
3. Accrual of discount.....	503,473	486,600
4. Unrealized valuation increase (decrease).....	(9,008)	.0
5. Total gain (loss) on disposals.....	(222)	.0
6. Deduct consideration received on disposals.....	243,651,648	112,976,255
7. Deduct amortization of premium.....	744	5,126
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	186,879,092	216,456,484
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	186,879,092	216,456,484

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	234,874
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	2,383,380
6. Considerations received/(paid) on terminations.....	2,383,380
7. Amortization.....	0
8. Adjustment to the book/adjusted carrying value of hedge item.....	0
9. Total foreign exchange change in book/adjusted carrying value.....	428,187
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	663,061
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	663,061

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	NONE
3.24 Section 1, Column 19, prior year.....	0
3.25 SSAP No. 108 adjustments.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	0
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	0
4.23 SSAP No. 108 adjustments.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	663,061	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0	
3. Total (Line 1 plus Line 2).....		663,061
4. Part D, Section 1, Column 5.....	663,061	
5. Part D, Section 1, Column 6.....	0	
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	663,061	
8. Part B, Section 1, Column 13.....	0	
9. Total (Line 7 plus Line 8).....		663,061
10. Part D, Section 1, Column 8.....	663,061	
11. Part D, Section 1, Column 9.....	0	
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....	175,000	
14. Part B, Section 1, Column 20.....	0	
15. Part D, Section 1, Column 11.....	175,000	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	493,020,095	161,203,500
2. Cost of cash equivalents acquired.....	735,178,515	1,774,879,437
3. Accrual of discount.....	35,355	124,113
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	5,238	0
6. Deduct consideration received on disposals.....	801,365,461	1,443,291,589
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	(99,680)	104,634
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	426,774,061	493,020,095
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	426,774,061	493,020,095

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Building, Land, and Improvements.....	Danbury.....	CT...	12/19/1995....	Danbury.....	.....0	.....0	.....0	.....50,695
Building, Land, and Improvements.....	Charleston.....	SC...	05/01/2002....	Charleston Harbor Resort and Marina.....	.....0	.....0	.....0	.....617
Building, Land, and Improvements.....	Stevensville.....	MD..	05/11/2005....	Bay Bridge Marina.....	.....0	.....0	.....0	.....128,945
Building, Land, and Improvements.....	Whitefield.....	NH...	06/02/2005....	Mountain View Grand Resort LLC.....000305,858
0199999. Totals.....				000486,115
0399999. Totals.....				000486,115

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SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred	
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.								
Building, Land, and Improvements....	Stevensville.....	MD.	04/01/2020	Bay Bridge Holding Company, LLC.....	.....14,329,748	.....0	.....9,002,109	.....141,108	.....0	.....0	.....(141,108)	.....0	.....9,181,682	.....9,181,682	.....0	.....0	.....0	.....457,990	.....402,652
Building, Land, and Improvements....	Whitefield.....	NH..	06/01/2020	Mountain View Grand Holding Company, LLC..	.....13,142,035	.....0	.....7,821,136	.....242,182	.....0	.....0	.....(242,182)	.....0	.....8,112,295	.....8,112,295	.....0	.....0	.....0	.....1,133,558	.....1,369,797
0299999. Totals.....					.....27,471,782	.....0	.....16,823,245	.....383,290	.....0	.....0	.....(383,290)	.....0	.....17,293,978	.....17,293,978	.....0	.....0	.....0	.....1,591,548	.....1,772,449
0399999. Totals.....					.....27,471,782	.....0	.....16,823,245	.....383,290	.....0	.....0	.....(383,290)	.....0	.....17,293,978	.....17,293,978	.....0	.....0	.....0	.....1,591,548	.....1,772,449

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
10802ZZZ7	Greensboro	NC		05/08/2020	2.841	17,795,967	0	25,750,000	
353555ZZ1	Franklin	TN		11/01/2018	5.176	0	229,546	41,100,000	
560222ZA2	Lincolnshire	IL		01/24/2019	5.237	0	150,862	29,550,000	
70069ZZA4	Louisville	KY		04/29/2020	2.841	8,500,000	0	11,333,333	
70069ZZB2	Louisville	KY		04/29/2020	2.841	3,500,000	0	4,666,667	
797241ZB5	Miramar Beach	FL		06/17/2019	6.013	0	888,789	12,900,000	
797241ZZ2	Miramar Beach	FL		11/01/2018	6.088	0	2,946,151	44,100,000	
86167ZZZ6	Denver	CO		05/05/2020	2.841	27,773,603	0	41,750,000	
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other			XXX	XXX	57,569,569	4,215,348	211,150,000	
Mortgages in Good Standing - Mezzanine Loans									
209999ZA2	Charleston	SC		09/30/2019	3.634	0	1,657,423	2,549,882	
209999ZC8	Charleston	SC		06/18/2020	3.308	5,572,638	0	8,573,288	
0699999	Total - Mortgages in Good Standing - Mezzanine Loans			XXX	XXX	5,572,638	1,657,423	11,123,170	
0899999	Total - Mortgages in Good Standing			XXX	XXX	63,142,207	5,872,771	222,273,170	
3399999	Total Mortgages			XXX	XXX	63,142,207	5,872,771	222,273,170	

QE02

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
030211ZZ2	Lehi	UT		09/22/2016		81,725	0	0	0	0	0	0	81,725	81,725	0	0	0
114840ZA2	Coral Gables	FL		08/12/2016		73,122	0	0	0	0	0	0	73,122	73,122	0	0	0
165421ZZ4	Cape Cod	MA		05/06/2016		158,772	0	0	0	0	0	0	158,772	158,772	0	0	0
256112ZZ9	Cincinnati	OH		12/04/2018		72,206	0	0	0	0	0	0	72,206	72,206	0	0	0
560222ZA2	Lincolnshire	IL		01/24/2019		19,220	0	0	0	0	0	0	19,220	19,220	0	0	0
581222ZZ2	Baltimore	MD		08/22/2012		76,877	0	0	0	0	0	0	76,877	76,877	0	0	0
682544ZZ7	Cincinnati	OH		12/04/2018		72,206	0	0	0	0	0	0	72,206	72,206	0	0	0
696551ZZ6	Carlsbad	CA		10/17/2013		14,763	0	0	0	0	0	0	14,763	14,763	0	0	0
983444ZZ6	Lehi	UT		02/24/2014		70,276	0	0	0	0	0	0	70,276	70,276	0	0	0
0299999	Total - Mortgages With Partial Repayments					639,167	0	0	0	0	0	0	639,167	639,167	0	0	0
0599999	Total Mortgages					639,167	0	0	0	0	0	0	639,167	639,167	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
000000 00 0	Global Premier Finance Company LOC.....	Cincinnati.....	OH..	Global Premier Finance Company Board of Directors.....		02/01/1999.....	.....0	.....0	.....670,007	.....0	.....0	.....100.000
1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....									.....0	.....670,007	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
000000 00 0	Ellington GA RPL 1 LLC.....	Old Greenwich.....	CT..	EPO II GP, LLC.....		05/04/2020.....	.....0	.....5,123,328	.....0	.....0	.....0	.....40.000
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund, LP.....	San Francisco.....	CA..	Gryphon Mezzanine Partners, GP, L.P.....		12/20/2019.....	.....0	.....0	.....38,407	.....0	.....0	.....18.380
000000 00 0	Industrial Piping Inc.....	Charlotte.....	NC..	IPI ACQUISITION, LLC.....		12/01/2016.....	.....0	.....0	.....155	.....0	.....0	.....39.000
000000 00 0	Monarch Capital Partners IV, L.P.....	New York.....	NY..	Monarch Alternative Capital GP IV, LLC.....		10/30/2017.....	.....0	.....0	.....500,000	.....0	.....0	.....1.350
000000 00 0	NB Private Equity Credit Opportunities Fund LP.....	New York.....	NY..	NB Private Equity Credit Opportunities Associates, L.P.....		06/07/2017.....	.....0	.....0	.....330,609	.....0	.....0	.....0.370
000000 00 0	PineBridge Private Credit Feeder, LP.....	New York.....	NY..	PineBridge Private Credit General Partner, L.P.....		11/28/2018.....	.....0	.....0	.....88,988	.....0	.....0	.....3.250
000000 00 0	Sagard Credit Partners, LP.....	Toronto.....	CAN..	Sagard Credit Partners (Cayman) GP, Inc.....		10/09/2018.....	.....0	.....0	.....877,613	.....0	.....0	.....1.320
000000 00 0	TTGA C-1 MMF, LP.....	Cincinnati.....	OH..	TTGA C-1 MMF GP LLC.....		12/18/2017.....	.....0	.....0	.....32,909	.....0	.....0	.....28.700
000000 00 0	World Trade Finance, LLC.....	Burbank.....	CA..	ExWorks Capital, LLC.....		04/20/2020.....	.....0	.....3,000,000	.....0	.....0	.....0	.....13.770
000000 00 0	Yukon Capital Partners II L.P.....	Minneapolis.....	MN..	Yukon Partners II, LLC.....		07/17/2014.....	.....2	.....0	.....106,470	.....0	.....0	.....1.160
000000 00 0	Yukon Capital Partners III LP.....	Minneapolis.....	MN..	Yukon Partners III, LLC.....		07/18/2017.....	.....2	.....0	.....400,340	.....0	.....0	.....0.530
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated.....									.....8,123,328	.....2,375,491	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Europe, SCSp.....	London.....	GBR..	A&M Capital Europe-GP, L.P.....		06/30/2019.....	.....3	.....0	.....422,930	.....0	.....0	.....1.320
000000 00 0	A&M Capital Partners, LP.....	Greenwich.....	CT..	A&M Capital-GP, L.P.....		12/06/2013.....	.....3	.....0	.....4,742	.....0	.....0	.....0.880
000000 00 0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY..	Blackstone Tactical Opportunities Associates III LLC.....		02/08/2019.....	.....0	.....0	.....737,406	.....0	.....0	.....0.180
000000 00 0	Bridge Growth Partners L.P.....	New York.....	NY..	Bridge Growth Partners GP L.P.....		07/15/2014.....	.....3	.....0	.....29,340	.....0	.....0	.....1.730
000000 00 0	Cincy Tech Fund V, LLC.....	Cincinnati.....	OH..	CincyTech, LLC.....		11/20/2019.....	.....1	.....0	.....150,000	.....0	.....0	.....9.230
000000 00 0	Cintrifuse Syndicate Fund II, LLC.....	Cincinnati.....	OH..	Cintrifuse Fund Management II, LLC.....		09/18/2017.....	.....1	.....0	.....102,949	.....0	.....0	.....4.460
000000 00 0	Corsair Assist Investors, LP.....	New York.....	NY..	Corsair Assist Management, LP.....		05/25/2018.....	.....0	.....0	.....10,366	.....0	.....0	.....7.760
000000 00 0	Energy Impact Fund LP.....	New York.....	NY..	Energy Impact Partners, LLC.....		05/19/2017.....	.....0	.....0	.....88,508	.....0	.....0	.....0.540
000000 00 0	Foresite Capital Fund V, LP.....	San Francisco.....	CA..	Foresite Capital Management V, LLC.....		06/08/2020.....	.....0	.....600,000	.....0	.....0	.....0	.....1.220
000000 00 0	Foresite Capital Opportunity Fund V, LP.....	San Francisco.....	CA..	Foresite Capital Opportunity Management V, LLC.....		06/29/2020.....	.....0	.....150,000	.....0	.....0	.....0	.....1.220
000000 00 0	Gallant Capital Partners I, L.P.....	Los Angeles.....	CA..	Gallant Capital Partners GP I, L.P.....		05/29/2020.....	.....0	.....2,325,657	.....0	.....0	.....0	.....2.600
000000 00 0	Goldner Hawn Fund VII L.P.....	Minneapolis.....	MN..	Goldner Hawn GP, LLC.....		04/29/2019.....	.....0	.....0	.....456,167	.....0	.....0	.....1.730
000000 00 0	Greenspring Opportunities IV, LP.....	Owings Mills.....	MD..	Greenspring Opportunities General Partner IV, LP.....		04/25/2016.....	.....1	.....0	.....45,000	.....0	.....0	.....0.440
000000 00 0	Greenspring Global Partners IX-B, LP.....	Owings Mills.....	MD..	Greenspring General Partner IX, L.P.....		02/08/2019.....	.....1	.....0	.....123,790	.....0	.....0	.....0.280
000000 00 0	LLR Equity Partners V, L.P.....	Philadelphia.....	PA..	LLR Capital V, L.P.....		03/31/2017.....	.....3	.....0	.....360,000	.....0	.....0	.....0.250
000000 00 0	ManchesterStory Venture Fund, L.P.....	Des Moines.....	IA..	ManchesterStory GP I, LLC.....		03/23/2017.....	.....1	.....0	.....140,863	.....0	.....0	.....1.260
000000 00 0	NB Dyal IV US Investors, LP.....	New York.....	NY..	NB Dyal Associates IV, LP.....		06/11/2018.....	.....3	.....0	.....75,000	.....0	.....0	.....0.110
000000 00 0	NB Secondary Opportunities Fund IV L.P.....	New York.....	NY..	NB Secondary Opportunities Associates IV L.P.....		04/19/2017.....	.....3	.....0	.....275,000	.....0	.....0	.....0.220
000000 00 0	NB Strategic Co-Investment Partners II L.P.....	New York.....	NY..	NB Strategic Co-Investment Associates II GP LLC.....		10/01/2012.....	.....3	.....0	.....23,465	.....0	.....0	.....0.340
000000 00 0	NB Strategic Co-Investment Partners III L.P.....	New York.....	NY..	NB Strategic Co-Investment Associates III GP LLC.....		01/28/2016.....	.....3	.....0	.....393,822	.....0	.....0	.....0.430
000000 00 0	NB Strategic Co-Investment Partners IV L.P.....	New York.....	NY..	NB Alternatives Advisors, LLC.....		01/29/2020.....	.....3	.....0	.....188,443	.....0	.....0	.....0.240
000000 00 0	Patriot Financial Partners II, L.P.....	Philadelphia.....	PA..	Patriot Financial Partners GP II, L.P.....		04/30/2014.....	.....3	.....0	.....225,000	.....0	.....0	.....1.480
000000 00 0	Patriot Financial Partners III, L.P.....	Philadelphia.....	PA..	Patriot Financial Partners GP III, L.P.....		07/21/2017.....30500,000001.290

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SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Private Equity Solutions SCSp.....	Munsbach.....	LUX..	DWS Investment S.A.....		12/16/2019....	.....0	.....0	.....516,771	.....0	.....0	.....1.430
000000 00 0	PWP Growth Equity Fund I LLP.....	New York.....	NY..	PWP Growth Equity Fund I GP LLP.....		08/20/2014....	.....3	.....0	.....16,152	.....0	.....0	.....1.040
000000 00 0	PWP Growth Equity Fund II LLP.....	New York.....	NY..	PWP Growth Equity Fund II GP LLP.....		02/28/2018....	.....3	.....0	.....316,118	.....0	.....0	.....0.520
000000 00 0	Quibi Holdings, LLC (Class A).....	Beverly Hills.....	CA..	WCI One Holdings I, LLC.....		08/24/2018....	.....0	.....0	.....125,000	.....0	.....0	.....0.500
000000 00 0	RCCF IFBYPONE, LLC.....	Cincinnati.....	OH..	RCCF Ibyphone, LLC.....		12/12/2014....	.....0	.....0	.....17,306	.....0	.....0	.....23.120
000000 00 0	River Cities Capital Fund V, LP.....	Cincinnati.....	OH..	River Cities Management V, LLC.....		12/31/2012....	.....3	.....0	.....60,000	.....0	.....0	.....0.640
000000 00 0	Roark Capital Partners Fund V, LP.....	Atlanta.....	GA..	Roark Capital GenPar V, LP.....		11/01/2018....	.....0	.....0	.....158,515	.....0	.....0	.....0.130
000000 00 0	Snow, Phipps L.P.	Wilmington.....	DE..	SPG GP, LLC.....		02/06/2007....	.....3	.....0	.....201,506	.....0	.....0	.....1.300
000000 00 0	Solamere Capital Fund III, LP.....	Boston.....	MA..	Solamere Capital Fund III GP, LP.....		11/20/2018....	.....3	.....0	.....274,649	.....0	.....0	.....0.750
000000 00 0	VICOF II Feeder, LP.....	Austin.....	TX..	Vida Insurance Credit Opportunity Fund II GP, LP.....		08/02/2017....	.....0	.....0	.....322,260	.....0	.....0	.....1.530
000000 00 0	Vivo Capital Fund IX, LP.....	Palo Alto.....	CA..	Vivo Capital IX, LLC.....		09/09/2019....	.....0	.....0	.....128,789	.....0	.....0	.....0.350
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....3,075,657	.....6,489,857	.....0	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	Hillpointe Workforce Housing Partnership I, LP.....	Charlotte.....	NC..	Hillpointe Fund I GP, LLC.....		03/17/2020....	.....0	.....0	.....192,953	.....0	.....0	.....3.300
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.....	Philadelphia.....	PA..	Lubert Adler Laramar Urban Neighborhood Group, L.P.....		10/15/2015....	.....0	.....0	.....450,000	.....0	.....0	.....1.490
000000 00 0	LCN NA Fund III-D, LP.....	New York.....	NY..	LCN North American GP III, L.P.....		08/23/2019....	.....0	.....0	.....158,074	.....0	.....0	.....0.040
000000 00 0	PRCP-Atlanta Canopy Partners, LP.....	Norcross.....	GA..	PRCP-Atlanta Canopy Partners Managers, LP.....		04/02/2019....	.....0	.....0	.....127,600	.....0	.....0	.....40.000
000000 00 0	PRCP-Aurora Partners, LP.....	Denver.....	CO..	PRCP-Aurora Partners Managers, LP.....		08/22/2016....	.....0	.....0	.....124,000	.....0	.....0	.....40.000
000000 00 0	PRCP-Boca Raton Partners, LP.....	Boca Raton.....	FL..	PRCP-Boca Raton Partners Managers, LP.....		11/27/2017....	.....0	.....0	.....141,463	.....0	.....0	.....40.000
000000 00 0	PRCP-CO Deer Crest Partners, LP.....	Broomfield.....	CO..	PRCP-CO Deer Crest Partners Managers, LP.....		05/15/2019....	.....0	.....0	.....65,200	.....0	.....0	.....40.000
000000 00 0	PRCP-CO Lakewood, LP.....	Lakewood.....	CO..	PRCP-CO Lakewood Managers, LP.....		08/09/2019....	.....0	.....0	.....43,600	.....0	.....0	.....40.000
000000 00 0	PRCP-CO Stone Mountain, LP.....	Northglenn.....	CO..	PRCP-CO Stone Mountain Managers, LP.....		03/24/2020....	.....0	.....0	.....11,223,711	.....0	.....0	.....40.000
000000 00 0	PRCP-Del Coronado Partners, LP.....	Phoenix.....	AZ..	PRCP-Del Coronado Partners Managers, LP.....		05/15/2018....	.....0	.....0	.....79,600	.....0	.....0	.....40.000
000000 00 0	PRCP-Everett Partners, L.P.....	Seattle.....	WA..	PRCP-Everett Partners Managers, LP.....		07/21/2016....	.....0	.....0	.....36,288	.....0	.....0	.....43.200
000000 00 0	PRCP-Key West Partners I, LP.....	Key West.....	FL..	PRCP-Key West Partners I Managers, LP.....		02/08/2017....	.....0	.....0	.....19,200	.....0	.....0	.....40.000
000000 00 0	PRCP-KY Park Place Partners, LP.....	Louisville.....	KY..	PRCP-KY Park Place Manager, LLC.....		04/29/2020....	.....0	.....3,560,396	.....0	.....0	.....0	.....40.000
000000 00 0	PRCP-NC Greensboro Partners, LP.....	Greensboro.....	NC..	PRCP-NC Greensboro Managers, LP.....		03/19/2020....	.....0	.....0	.....6,363,902	.....0	.....0	.....40.000
000000 00 0	PRCP-Oregon Partners I, LP.....	Oregon City.....	OR..	PRCP-Oregon Partners I Managers, LP.....		04/08/2016....	.....0	.....0	.....23,026	.....0	.....0	.....40.000
000000 00 0	PRCP-Orlando Parkway Partners, LP.....	Orlando.....	FL..	PRCP-Orlando Parkway Manager, LLC.....		02/27/2020....	.....0	.....0	.....10,202,311	.....0	.....0	.....40.000
000000 00 0	PRCP-Orlando Sanford Landing Partners, LP.....	Sanford.....	FL..	PRCP-Orlando Sanford Landing Partners Managers, LP.....		12/18/2019....	.....0	.....0	.....101,200	.....0	.....0	.....40.000
000000 00 0	PRCP-Orlando UCF Partners, LP.....	Orlando.....	FL..	PRCP-Orlando UCF Partners Managers, LP.....		04/12/2019....	.....0	.....0	.....67,200	.....0	.....0	.....40.000
000000 00 0	PRCP-Orlando Whisper Lake Partners, LP.....	Orlando.....	FL..	PRCP-Orlando Whisper Lake Partners Managers, LP.....		12/18/2019....	.....0	.....0	.....26,800	.....0	.....0	.....40.000
000000 00 0	PRCP-Phoenix III Partners, LP.....	Phoenix.....	AZ..	PRCP-Phoenix III Partners Managers, LP.....		08/03/2017....	.....0	.....0	.....172,800	.....0	.....0	.....40.000
000000 00 0	PRCP-St. John's Forest Partners, LP.....	Jacksonville.....	FL..	PRCP-St. John's Forest Partners Managers, LP.....		03/20/2019....	.....0	.....0	.....84,400	.....0	.....0	.....40.000
000000 00 0	PRCP-Tempe/Mesa Partners.....	Phoenix.....	AZ..	PRCP-Tempe/Mesa Partners Managers, LP.....		05/15/2018....	.....0	.....0	.....65,200	.....0	.....0	.....40.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....3,560,396	.....29,768,528	.....0	.....0	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
000000 00 0	Bay Bridge Holding Company, LLC.....	Stevensville.....	MD..	Bay Bridge Holding Company, LLC.....		04/01/2020....	.....0	.....9,607,064	.....0	.....0	.....0	.....35.000
000000 00 0	Mountain View Grand Holding Company, LLC.....	Whitefield.....	NH..	Mountain View Grand Holding Company, LLC.....		06/01/2020....	.....0	.....7,612,985	.....0	.....0	.....0	.....35.000

QE03.1

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								17,220,049	.0	.0	.0	XXX.....
4899999. Subtotal - Unaffiliated.....								6,636,053	36,258,384	.0	.0	XXX.....
4999999. Subtotal - Affiliated.....								25,343,376	3,045,498	.0	.0	XXX.....
5099999. Totals.....								31,979,430	39,303,882	.0	.0	XXX.....

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																				
000000	00 0	Global Premier Finance Company LOC.....	Cincinnati.....	OH.	Global Premier Finance Company Board of Directors....	02/01/1999	06/22/2020	2,934,000	.0	.0	.0	.0	.0	2,934,000	2,934,000	.0	.0	.0	.0	236,007
1499999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated.....								2,934,000	.0	.0	.0	.0	2,934,000	2,934,000	.0	.0	.0	.0	236,007	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
000000	00 0	Ellington GA RPL 1 LLC.....	Old Greenwich.....	CT..	EPO II GP, LLC.....	05/04/2020	05/04/2020	1,001,095	.0	.0	.0	.0	.0	1,001,095	1,001,095	.0	.0	.0	.0	.0
000000	00 0	PineBridge Private Credit Feeder, LP.....	New York.....	NY..	PineBridge Private Credit General Partner, LP.....	11/28/2018	04/13/2020	230,987	.0	.0	.0	.0	.0	230,987	230,987	.0	.0	.0	.0	.0
000000	00 0	TTGA C-1 MMF, LP.....	Cincinnati.....	OH.	TTGA C-1 MMF GP LLC.....	12/18/2017	04/22/2020	1,975,385	.0	.0	.0	.0	.0	1,975,385	1,975,385	.0	.0	.0	.0	143,265
000000	00 0	World Trade Finance, LLC.....	Burbank.....	CA.	ExWorks Capital, LLC.....	04/20/2020	05/13/2020	581,850	.0	.0	.0	.0	.0	581,850	581,850	.0	.0	.0	.0	.0
000000	00 0	Yukon Capital Partners III LP.....	Minneapolis.....	MN.	Yukon Partners III, LLC.....	07/18/2017	05/25/2020	146	.0	.0	.0	.0	.0	146	146	.0	.0	.0	.0	52,982
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....								3,789,463	.0	.0	.0	.0	3,789,463	3,789,463	.0	.0	.0	.0	196,247	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
000000	00 0	A&M Capital Partners, LP.....	Greenwich.....	CT..	A&M Capital-GP, L.P.....	12/06/2013	06/30/2020	4,742	.0	.0	.0	.0	.0	4,742	4,742	.0	.0	.0	.0	53,222
000000	00 0	Blackstone Tactical Opportunities III, LP.....	New York.....	NY..	Blackstone Tactical Opportunities Associates III LLC....	02/08/2019	05/20/2020	23,014	.0	.0	.0	.0	.0	23,014	23,014	.0	.0	.0	.0	11,871
000000	00 0	L-A Saturn Acquisition, L.P.....	Philadelphia.....	PA..	L-A Group Saturn LLC.....	01/16/2015	06/12/2020	3,307,003	.0	.0	.0	.0	.0	3,307,003	3,307,003	.0	.0	.0	.0	.0
000000	00 0	LLR Equity Partners IV, L.P.....	Philadelphia.....	PA..	LLR Capital IV, L.P.....	03/14/2014	06/17/2020	213,347	.0	.0	.0	.0	.0	213,347	213,347	.0	.0	.0	.0	93,451
000000	00 0	Medley Credit Opportunity Delaware Fund, L.P.....	New York.....	NY..	MCOF GP, LLC.....	07/15/2016	05/28/2020	194,526	.0	.0	.0	.0	.0	194,526	194,526	.0	.0	.0	.0	.0
000000	00 0	NB Secondary Opportunities Fund IV L.P.....	New York.....	NY..	NB Secondary Opportunities Associates IV L.P.....	04/19/2017	06/30/2020	101,071	.0	.0	.0	.0	.0	101,071	101,071	.0	.0	.0	.0	77,539
000000	00 0	NB Strategic Co-Investment Partners III L.P.....	New York.....	NY..	NB Strategic Co-Investment Associates III GP LLC.....	01/28/2016	06/08/2020	280,609	.0	.0	.0	.0	.0	280,609	280,609	.0	.0	.0	.0	386,770
000000	00 0	Private Equity Solutions SCSp.....	Munsbach.....	LUX	DWS Investment S.A.....	12/16/2019	04/29/2020	22,835	.0	.0	.0	.0	.0	22,835	22,835	.0	.0	.0	.0	990
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								4,147,147	.0	.0	.0	.0	4,147,147	4,147,147	.0	.0	.0	.0	623,844	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000	00 0	Kaleb Grove Investors, LLC.....	Colorado Springs.....	CO.	Cortland Partners, LLC.....	11/30/2016	04/21/2020	1,000,000	.0	.0	.0	.0	.0	1,000,000	1,000,000	.0	.0	.0	.0	302,800
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,000,000	.0	.0	.0	.0	1,000,000	1,000,000	.0	.0	.0	.0	302,800	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				

QE03.2

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
USIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Bay Bridge Holding Company, LLC.....	Stevensville.....	MD.	Bay Bridge Holding Company, LLC.....	04/01/2020	06/30/2020	.....56,767	.....0	.....0	.....0	.....0	.....0	.....0	.....56,767	.....56,767	.....0	.....0	.....0	.....0
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						.....56,767	.....0	.....0	.....0	.....0	.....0	.....0	.....56,767	.....56,767	.....0	.....0	.....0	.....0
4899999	Subtotal - Unaffiliated.....						.....8,936,610	.....0	.....0	.....0	.....0	.....0	.....0	.....8,936,610	.....8,936,610	.....0	.....0	.....0	.....1,122,891
4999999	Subtotal - Affiliated.....						.....2,990,767	.....0	.....0	.....0	.....0	.....0	.....0	.....2,990,767	.....2,990,767	.....0	.....0	.....0	.....236,007
5099999	Totals.....						.....11,927,376	.....0	.....0	.....0	.....0	.....0	.....0	.....11,927,376	.....11,927,376	.....0	.....0	.....0	.....1,358,898

QE03.3

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government											
38382A	3P	8		05/21/2020	BMO Capital Markets			776,594	0	5,603	1
38382D	UT	4		06/04/2020	JP Morgan			1,979,692	0	33,093	1
38382F	BU	7		06/18/2020	Amherst Securities Group LLC			998,860	0	2,186	1
38382F	NZ	3		06/08/2020	BMO Capital Markets			1,460,044	0	18,755	1
38382G	BE	1		06/16/2020	Amherst Securities Group LLC			1,655,323	0	17,532	1
38382G	BH	4		06/08/2020	Amherst Securities Group LLC			1,282,500	0	8,050	1
912828	ZF	0		05/06/2020	CITIGROUP			6,767,021	6,731,000	3,494	1
912828	ZT	0		06/04/2020	DEUTSCHE BANK SECURITIES, INC			276,491	278,000	9	1
912828	ZW	3		06/30/2020	HONGKONG & SHANGHAI BKG CORP			3,725,775	3,730,000	51	1
0599999	Total - Bonds - U.S. Government							18,922,299	10,739,000	88,775	XXX
Bonds - All Other Government											
13509P	HJ	5		06/23/2020	RBC DOMINION SECS INC			15,748,500	15,000,000	7,397	1FE
V81778	FK	9	B	06/26/2020	Various			1,696,236	1,554,016	620	1FE
Y4900E	BT	1	B	05/19/2020	DBS BANK LTD, SINGAPORE			385,729	351,853	3,578	1Z
Y6132H	NN	9	B	04/28/2020	Various			262,533	253,861	1,136	1FE
ZQ6789	72	6	B	05/19/2020	DBS BANK LTD, SINGAPORE			551,584	527,779	(76)	1FE
1099999	Total - Bonds - All Other Government							18,644,582	17,687,508	12,655	XXX
Bonds - U.S. Special Revenue and Special Assessment											
594654	KH	7		06/04/2020	RBC CAPITAL MARKETS			2,250,000	2,250,000	0	1FE
60416S	6P	0		06/10/2020	RBC CAPITAL MARKETS			2,500,000	2,500,000	0	1FE
88275L	AC	0		06/12/2020	Jefferies			2,500,000	2,500,000	3,514	1FE
88275L	AD	8		06/12/2020	Jefferies			2,500,000	2,500,000	3,514	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							9,750,000	9,750,000	7,028	XXX
Bonds - Industrial and Miscellaneous											
00176B	AM	5		04/24/2020	Direct			2,809	2,809	0	4FE
008252	AP	3		06/02/2020	WELLS FARGO SECURITIES LLC			4,997,850	5,000,000	0	2FE
04015K	AB	6		06/10/2020	CITIGROUP			2,993,130	3,000,000	0	2FE
05586A	AA	6		06/04/2020	MORGAN STANLEY CO			2,440,234	2,500,000	2,056	1FE
05949C	PP	5		06/02/2020	Amherst Securities Group LLC			1,586,410	1,676,525	514	1Z
06652K	AB	9		06/04/2020	Bank of America Merrill Lynch			1,980,740	2,000,000	0	2FE
06652V	AA	7		06/25/2020	Bank of America Merrill Lynch			1,000,000	1,000,000	0	2FE
088555	ZE	0		05/27/2020	AFG Private Placement			185,728	185,728	0	4Z
08888#	AA	4		06/01/2020	Various			20,941	20,941	0	5GI
10240#	AA	3		06/17/2020	AFG Private Placement			104,903	104,903	0	5
121579	AH	9		04/13/2020	JP Morgan			500,000	500,000	0	3FE
12641Q	AJ	1		06/01/2020	Direct			0	2,880	0	1FM
12641Q	CS	9		05/01/2020	Direct			0	1,662	0	1FM
15201P	AA	7		05/21/2020	Stifel, Nicolaus & Co., Inc			2,000,000	2,000,000	0	2FE
161630	BA	5		05/28/2020	Amherst Securities Group LLC			424,792	438,778	0	1Z
173333	ZB	4		06/01/2020	PRIVATE PLACEMENT			250,000	250,000	0	5GI
26746*	AA	2		06/23/2020	AFG Private Placement			1,021,809	1,021,809	0	4Z
26746@	AA	0		06/23/2020	AFG Private Placement			1,778,191	1,778,191	0	4Z
30306M	AG	4		06/26/2020	Amherst Securities Group LLC			586,027	617,887	204	1Z
319383	AD	7		05/28/2020	PIPR			2,000,000	2,000,000	0	2Z
32055Y	AA	0		05/13/2020	PIPR			1,000,000	1,000,000	0	2FE
35709B	AC	9		06/26/2020	Bank of America Merrill Lynch			1,486,844	1,618,884	468	1Z

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
38176P AC 6	GOCAP 44 A2A - CDO	C	06/02/2020	CREDIT SUISSE SECURITIES (USA)		951,250	1,000,000	2,034	1FE
38177K AA 0	GOCAP A1 - CDO	C	06/30/2020	WELLS FARGO SECURITIES LLC		4,000,000	4,000,000	0	1FE
38522H AA 9	GACM 20FL2 A - CDO	C	05/29/2020	GOLDMAN		3,000,000	3,000,000	0	1Z
390905 AC 1	GREAT SOUTHERN BANCORP INC		06/10/2020	SANDLER O'NEILL & PARTNERS, LP		2,000,000	2,000,000	0	2FE
400522 ZZ 4	Gryphon Mezz Fund II 6.50 12/14/2028		04/27/2020	AFG Private Placement		345,662	345,662	0	2Z
40434L AA 3	HP INC		06/09/2020	BNP Paribas		9,976,900	10,000,000	0	2FE
41283L AY 1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		06/03/2020	JP Morgan		6,990,410	7,000,000	0	2FE
43133W AA 7	HILDENE TRUPS SECURITIZATION 2020-3 LTD	C	06/30/2020	PIPR		8,000,000	8,000,000	0	1Z
432748 AE 1	HILLTOP HOLDINGS INC		05/07/2020	PIPR		1,000,000	1,000,000	0	2FE
43285H AA 6	HGVT 20A A - ABS		06/02/2020	Bank of America Merrill Lynch		999,935	1,000,000	0	1FE
440407 AA 2	HORIZON BANCORP INC		06/17/2020	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000	0	2FE
45254N NT 0	IMM 2005-3 M1 - RMBS		05/26/2020	Direct		0	1,142	0	1FM
45660L LP 2	INDX 2005-AR7 4A1 - CMO/RMBS		06/01/2020	Direct		0	4	0	1FM
47232D AE 2	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2020	Direct		0	17,166	0	1FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		04/01/2020	Direct		0	13	0	1FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/25/2020	Direct		0	3	0	1FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2020	Direct		0	205	0	1FM
47232V BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct		0	800	0	1FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct		0	282	0	1FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2020	Direct		0	360	0	1FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2020	Direct		0	0	0	1FM
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		06/10/2020	AFG Private Placement		1,422,662	1,422,662	0	1PL
55282L AA 4	MF1 19FL2 A - CDO	C	06/18/2020	MORGAN STANLEY CO		1,963,125	2,000,000	1,947	1FE
56577D AA 4	MRNON 2018-1 A1 - CDO	C	06/26/2020	Amherst Securities Group LLC		488,400	500,000	2,838	1FE
59319W AA 9	MF1 20FL3 A - CMBS		06/12/2020	CREDIT SUISSE SECURITIES (USA)		5,000,000	5,000,000	0	1FE
59319W AB 7	MF1 20FL3 AS - CMBS		06/12/2020	CREDIT SUISSE SECURITIES (USA)		3,000,000	3,000,000	0	1FE
628778 AB 8	NBT BANCORP INC		06/16/2020	Stifel, Nicolaus & Co., Inc.		2,000,000	2,000,000	0	2FE
655664 AU 4	NORDSTROM INC		04/08/2020	MORGAN STANLEY CO		500,000	500,000	0	2FE
69478X AE 5	PACIFIC PREMIER BANCORP INC		06/09/2020	Stifel, Nicolaus & Co., Inc.		2,000,000	2,000,000	0	2FE
74969B AA 7	RMF BUYOUT ISSUANCE TRUST 2020-2 - ABS		06/19/2020	NOMURA SECURITIES/FIXED INCOME		17,994,823	18,000,000	0	1FE
75575J AA 3	RCMT 2020-FL4 A - CMBS		06/19/2020	JP Morgan		8,000,000	8,000,000	0	1FE
759351 AP 4	REINSURANCE GROUP OF AMERICA INC		06/04/2020	BARCLAYS CAPITAL INC FIXED INC		1,989,440	2,000,000	0	2FE
83546D AM 0	SONIC CAPITAL LLC - ABS		06/15/2020	BARCLAYS CAPITAL INC FIXED INC		8,745,722	8,229,375	21,974	1FE
860630 AG 7	STIFEL FINANCIAL CORP		05/13/2020	Stifel, Nicolaus & Co., Inc.		1,985,700	2,000,000	0	2FE
90985F AH 9	UNITED COMMUNITY BANKS INC		06/12/2020	US BANCORP		3,000,000	3,000,000	0	2FE
95763P EF 4	WESTERN ALLIANCE BANK		05/20/2020	PIPR		3,000,000	3,000,000	0	3FE
3899999	Total - Bonds - Industrial and Miscellaneous					125,714,438	125,738,670	32,036	XXX

QE04.1

Bonds - Unaffiliated Bank Loans

00216C AB 9	AQ SUNSHINE INTERMEDIATE HOLDCO INC		05/29/2020	Ares Capital Management		13,229	13,229	0	3PL
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa		04/03/2020	Ares Capital Management		42,455	42,455	0	3Z
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan		04/01/2020	Ares Capital Management		133,276	163,529	0	4FE
14886M AN 1	Checkout Holding Dip L 10.50 08/15/2023		06/26/2020	AFG Private Placement		1,035	1,984	0	4Z
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1		04/01/2020	Capitalized Interest		1,022	1,022	0	3PL
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre		04/07/2020	Ares Capital Management		62,871	62,871	0	2Z
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term		05/01/2020	Ares Capital Management		50,587	50,587	0	2Z
24702N BE 9	Term Loan B : Dell Intl		04/01/2020	Citizens Bank, National Association		(1,453)	(1,504)	0	2FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
25374L A* 9	Centric Brands Inc./First Lien Term Loan.....		05/15/2020.....	Capitalized Interest.....		12,799	12,799	0	4PL.....
30282# AF 9	FWR Holding Corporation/Second Amendment.....		04/24/2020.....	Ares Capital Management.....		288,739	288,739	0	3Z.....
35041@ AC 9	Foundation Risk Partners, Corp./First Am.....		06/02/2020.....	Ares Capital Management.....		472	472	0	3PL.....
35041@ AD 7	Foundation Risk Partners, Corp./Second A.....		06/02/2020.....	Ares Capital Management.....		214,020	214,020	0	3Z.....
35041@ AG 0	Foundation Risk Partners, Corp./Third Am.....		06/01/2020.....	Ares Capital Management.....		51,873	51,873	0	3Z.....
36147@ AA 4	GB Auto Service, Inc./First Amendment De.....		06/30/2020.....	DIRECT.....		77,163	77,163	0	4Z.....
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20.....		04/01/2020.....	Unknown.....		116,365	116,365	0	3Z.....
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18.....		06/01/2020.....	Capitalized Interest.....		3,367	3,367	0	3PL.....
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0.....		04/01/2020.....	Capitalized Interest.....		73	73	0	3Z.....
45321* AA 5	Implus Footcare, LLC/Spenco Incremental.....		04/01/2020.....	Capitalized Interest.....		11	11	0	3Z.....
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw.....		05/28/2020.....	Ares Capital Management.....		174,522	174,522	0	3Z.....
50541# AB 3	Laboratories Bidco LLC/Second Amendment.....		04/01/2020.....	Ares Capital Management.....		24,178	24,178	0	3Z.....
538030 A* 8	LivaNova USA Inc.....		06/16/2020.....	Ares Capital Management.....		238,191	238,191	0	1Z.....
55371* AU 9	MRI Software LLC/Term Loan 2/20.....		06/10/2020.....	Ares Capital Management.....		18,487	18,487	0	4Z.....
55371* AV 7	MRI Software LLC/Delayed Draw Term Loan.....		06/10/2020.....	Ares Capital Management.....		18,487	18,487	0	1Z.....
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18.....		04/20/2020.....	Ares Capital Management.....		946,875	946,875	0	4Z.....
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa.....		04/20/2020.....	Ares Capital Management.....		263,168	263,168	0	4Z.....
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa.....		04/06/2020.....	Ares Capital Management.....		1,362,966	1,362,966	0	3Z.....
70323K AD 0	Pathway Vet Alliance LLC.....		05/29/2020.....	Ares Capital Management.....		16,314	16,314	0	1Z.....
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/.....		06/24/2020.....	Ares Capital Management.....		84,057	84,057	0	3Z.....
70559@ AD 8	Pegasus Global Enterprise Holdings, LLC.....		06/23/2020.....	Ares Capital Management.....		159,407	159,407	0	3Z.....
74140# AA 0	Project Potter Buyer, LLC/Term Loan 4/20.....		04/22/2020.....	Ares Capital Management.....		455,860	455,860	0	3Z.....
749111 ZZ 6	RSC Acquisition, Inc./Initial Delayed Dr.....		06/29/2020.....	Ares Capital Management.....		2,162	2,162	0	3Z.....
78486@ AA 5	SSE Buyer, Inc.....		06/29/2020.....	DIRECT.....		96,591	96,591	0	2Z.....
81389# AA 5	SecurAmerica, LLC/Term Loan 12/18.....		06/30/2020.....	CAPITALIZED INTEREST.....		1,024	1,024	0	2FE.....
81389# AC 1	SecurAmerica, LLC/Delayed Draw Term Loan.....		06/26/2020.....	CAPITALIZED INTEREST.....		134	134	0	2FE.....
81389# AD 9	SecurAmerica, LLC/Delayed Draw Term Loan.....		06/18/2020.....	Various.....		10,930	10,930	0	2Z.....
81389# AE 7	SecurAmerica, LLC/Amendment No. 6 Term L.....		06/18/2020.....	Various.....		29,897	29,897	0	2Z.....
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa.....		05/05/2020.....	Ares Capital Management.....		76,772	76,772	0	3Z.....
87296@ AE 8	TDG Group Holding Company/Delayed Draw T.....		06/29/2020.....	DIRECT.....		34,244	34,244	0	3Z.....
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L.....		06/03/2020.....	Ares Capital Management.....		397	397	0	3Z.....
91839* AC 0	VPROP Operating, LLC/New Loan 11/17.....		06/02/2020.....	Various.....		127,169	127,169	0	2PL.....
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0.....		05/28/2020.....	AFG Private Placement.....		2,783	2,783	0	5PL.....
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra.....		05/28/2020.....	AFG Private Placement.....		3,095	3,095	0	5PL.....
92975@ AB 2	TAWEG Holdings, LLC/Initial Delayed Dra.....		05/28/2020.....	Ares Capital Management.....		81,080	81,080	0	3Z.....
96811* AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term.....		05/26/2020.....	Ares Capital Management.....		15,625	15,625	0	3Z.....
98422B AB 5	XPERI HOLDING CO 6/1/2025 TL B L+400.....		06/01/2020.....	Bank of America Merrill Lynch.....		2,262,500	2,500,000	0	3FE.....
BL3105 27 9	PES Ref & Mktg.....		04/01/2020.....	Prior Period Adjustment.....		(291,292)	(291,292)	0	4Z.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					7,552,526	7,552,177	0	XXX.....
8399997	Total - Bonds - Part 3.....					180,314,844	171,467,354	140,493	XXX.....
8399999	Total - Bonds.....					180,314,844	171,467,354	140,493	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
009522 ZA 4	AIRWAY THERAPEUTICS.....		04/30/2020.....	AFG Private Placement.....		277,784,000	500,000	0	4Z.....
23281# 12 4	CYPRUM PARALLEL INVESTORS V LP.....		06/29/2020.....	AFG Private Placement.....		9,230,990	923,099	0	1PL.....
277777 ZZ 4	EIKONOKLASTESEES THERAPEUTICS PFD.....		04/17/2020.....	AFG Private Placement.....		714,285,000	500,000	0	4Z.....
29402T 2# 5	ENVEN ENERGY CORPORATION.....		06/30/2020.....	Capitalized Interest.....		26,255,500	364,164	0	5.....

QE04.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
371877 ZA 2	GENETESIS SERIES B.....		04/21/2020.....	AFG Private Placement.....	23,883.000	191,608	0.00	0	4Z.....
451662 ZZ 6	Ideal Implants Series B.....		04/24/2020.....	AFG Private Placement.....	162,500.000	774,001	0.00	0	5GI.....
88429@ 12 2	THIRD POLE, INC.....		05/14/2020.....	AFG Private Placement.....	21,000.000	624,236	0.00	0	5GI.....
89832Q AF 6	TRUIST FINANCIAL CORP.....		06/16/2020.....	RBC CAPITAL MARKETS.....	7,500,000.000	7,500,000	0.00	0	2FE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					11,377,108	XXX	0	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
04686J 30 9	ATHENE HOLDING LTD.....	C.....	06/12/2020.....	Bank of America Merrill Lynch.....	40,000.000	992,000	0.00	0	2FE.....
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....					992,000	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....					12,369,108	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....					12,369,108	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
03676B 10 2	ANTERO MIDSTREAM ORD.....		06/08/2020.....	VE CAPITAL.....	2,000.000	10,985	XXX	0	
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.....		05/26/2020.....	VE CAPITAL.....	500.000	6,403	XXX	0	
09069Z ZE 4	Biowish Tech Intl Warrants.....		05/15/2020.....	AFG Private Placement.....	32,000.000	6,720	XXX	0	
29273V 10 0	ENERGY TRANSFER UNT.....		06/03/2020.....	VE CAPITAL.....	3,000.000	24,379	XXX	0	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT.....		05/29/2020.....	VE CAPITAL.....	1,000.000	17,538	XXX	0	
294600 10 1	EQUITRANS MIDSTREAM ORD.....		06/17/2020.....	VE CAPITAL.....	24,400.000	214,300	XXX	0	
428103 10 5	HESS MIDSTREAM CL A ORD.....		06/05/2020.....	VE CAPITAL.....	1,500.000	28,130	XXX	0	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD.....		06/04/2020.....	CORPORATE ACTION.....	5,963.000	27,093	XXX	0	
55336V 10 0	MPLX COM UNT.....		05/05/2020.....	VE CAPITAL.....	2,000.000	34,767	XXX	0	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT.....		06/01/2020.....	VE CAPITAL.....	1,000.000	43,839	XXX	0	
682680 10 3	ONEOK ORD.....		06/19/2020.....	VE CAPITAL.....	4,500.000	161,979	XXX	0	
718549 20 7	PHILLIPS 66 PARTNERS COM UNT.....		06/15/2020.....	VE CAPITAL.....	3,500.000	151,171	XXX	0	
71944F 10 6	PHREESIA ORD.....		06/17/2020.....	PRIVATE PLACEMENT.....	10,230.000	306,798	XXX	0	
75574U 10 1	READY CAPITAL ORD.....		04/14/2020.....	CORPORATE ACTION.....	9,389.000	57,836	XXX	0	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT.....		04/29/2020.....	VE CAPITAL.....	500.000	7,483	XXX	0	
86765K 10 9	SUNOCO UNT.....		06/03/2020.....	VE CAPITAL.....	2,000.000	51,665	XXX	0	
90290N 10 9	USA COMPRESSION PARTNERS COM UNT.....		06/15/2020.....	VE CAPITAL.....	1,000.000	12,687	XXX	0	
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNT.....		06/03/2020.....	VE CAPITAL.....	1,500.000	11,936	XXX	0	
98390M 10 3	XPERI HOLDING ORD.....		06/02/2020.....	Various.....	887,671.225	12,242,578	XXX	0	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					13,418,286	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
451662 ZA 1	IDEAL IMPLANTS 5.50 10/16/2023.....		04/24/2020.....	AFG Private Placement.....	48,749.000	119,749	XXX	0	
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					119,749	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					13,538,035	XXX	0	XXX.....
9799999	Total - Common Stocks.....					13,538,035	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					25,907,143	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					206,221,987	XXX	140,493	XXX.....

QE04.3

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
Bonds - U.S. Government																					
31383S	RS 1		06/01/2020	Paydown.....		465	465	465	457	0	9	0	9	0	465	0	0	0	12	05/01/2031	1
31388D	ZU 5		06/01/2020	Paydown.....		1,174	1,174	1,198	1,158	0	17	0	17	0	1,174	0	0	0	35	09/01/2031	1
31388G	VW 8		06/01/2020	Paydown.....		182	182	182	41	0	141	0	141	0	182	0	0	0	5	09/01/2031	1
31388K	WT 5		06/01/2020	Paydown.....		384	384	394	295	0	90	0	90	0	384	0	0	0	10	10/01/2031	1
31390V	ER 1		06/01/2020	Paydown.....		279	279	283	227	0	53	0	53	0	279	0	0	0	7	09/01/2032	1
36179U	5A 6		04/09/2020	Various.....		3,010,239	2,951,576	2,951,576	0	0	4	0	4	0	2,951,580	0	58,659	58,659	10,223	09/20/2049	1
912828	XE 5		05/31/2020	Maturity @ 100.00.....		266,000	266,000	261,958	264,787	0	1,213	0	1,213	0	266,000	0	0	0	1,995	05/31/2020	1
912828	XH 8		06/30/2020	Maturity @ 100.00.....		3,700,000	3,700,000	3,689,160	3,698,338	0	1,662	0	1,662	0	3,700,000	0	0	0	30,063	06/30/2020	1
0599999	Total - Bonds - U.S. Government.....					6,978,724	6,920,062	6,905,216	3,965,302	0	3,187	0	3,187	0	6,920,065	0	58,659	58,659	42,349	XXX	XXX
Bonds - All Other Government																					
98704C	QQ 2		06/30/2020	Maturity @ 100.00.....		10,000,000	10,000,000	10,150,600	10,009,108	0	(9,108)	0	(9,108)	0	10,000,000	0	0	0	225,000	06/30/2020	1FE
1099999	Total - Bonds - All Other Government.....					10,000,000	10,000,000	10,150,600	10,009,108	0	(9,108)	0	(9,108)	0	10,000,000	0	0	0	225,000	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063C	XS 4		06/01/2020	Direct.....		1,230,000	1,230,000	1,230,000	1,230,003	0	(2)	0	(2)	0	1,230,000	0	0	0	14,629	12/01/2031	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					1,230,000	1,230,000	1,230,000	1,230,003	0	(2)	0	(2)	0	1,230,000	0	0	0	14,629	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
681712	PJ 8		04/01/2020	Maturity @ 100.00.....		2,610,000	2,610,000	3,091,258	2,623,239	0	(13,239)	0	(13,239)	0	2,610,000	0	0	0	68,513	04/01/2020	1FE
68609T	HV 3		06/01/2020	Direct.....		20,000	20,000	21,130	21,019	0	(70)	0	(70)	0	20,000	0	0	0	431	06/01/2049	1FE
68609T	SH 2		06/01/2020	Direct.....		10,000	10,000	10,802	10,792	0	(37)	0	(37)	0	10,000	0	0	0	193	12/01/2049	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					2,640,000	2,640,000	3,123,190	2,655,049	0	(13,346)	0	(13,346)	0	2,640,000	0	0	0	69,136	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083	VB 9		06/01/2020	Paydown.....		45,704	45,704	45,704	45,704	0	(0)	0	(0)	0	45,704	0	0	0	621	07/01/2043	1FE
051687	DB 4		06/01/2020	Paydown.....		10,308	10,308	10,463	10,430	0	(122)	0	(122)	0	10,308	0	0	0	202	12/01/2039	1FE
130333	BW 6		06/01/2020	Direct.....		60,000	60,000	60,244	60,017	0	(14)	0	(14)	0	60,000	0	0	0	1,466	08/01/2028	1FE
130333	CA 3		06/01/2020	Paydown.....		4,063	4,063	4,063	4,063	0	0	0	0	0	4,063	0	0	0	51	02/01/2042	1FE
196479	E6 2		05/01/2020	Direct.....		110,000	110,000	119,437	119,090	0	(924)	0	(924)	0	110,000	0	0	0	2,268	05/01/2048	1FE
196479	N9 6		05/01/2020	Direct.....		110,000	110,000	115,505	115,121	0	(470)	0	(470)	0	110,000	0	0	0	2,256	11/01/2048	1FE
196479	TY 5		05/01/2020	Direct.....		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,819	11/01/2026	1FE
19647P	BA 0		06/01/2020	Various.....		12,265	(31,756)	(31,847)	3,044,323	0	44,377	0	44,377	0	12,739	0	(474)	(474)	(758)	02/01/2044	1FE
19647P	BH 5		06/01/2020	Various.....		7,093	7,093	7,093	7,093	0	0	0	0	0	7,093	0	0	0	102	06/01/2056	1FE
19647P	BK 8		06/04/2020	Call @ 100.00.....		13,995	13,995	13,995	13,245	0	5	0	5	0	13,250	0	745	745	175	09/01/2056	1FE
19647P	BQ 5		06/04/2020	Call @ 100.00.....		1,814,487	1,814,487	1,814,487	1,814,451	0	0	0	0	0	1,814,451	0	36	36	24,419	11/01/2045	1FE
19647P	BU 6		06/04/2020	Call @ 100.00.....		6,385	6,385	6,385	6,385	0	0	0	0	0	6,385	0	0	0	100	08/01/2057	1FE
196480	EX 1		06/01/2020	Paydown.....		30,855	30,855	30,855	30,813	0	0	0	0	0	30,855	0	0	0	330	01/01/2050	1FE
20774W	G9 6		06/18/2020	Direct.....		135,000	135,000	140,541	135,897	0	(1,588)	0	(1,588)	0	135,000	0	0	0	4,135	11/15/2040	1FE
20775B	D8 6		05/15/2020	Direct.....		30,000	30,000	30,470	30,297	0	(119)	0	(119)	0	30,000	0	0	0	471	11/15/2035	1FE
20775B	N8 5		06/18/2020	Direct.....		190,000	190,000	202,253	194,278	0	(1,274)	0	(1,274)	0	190,000	0	0	0	4,188	11/15/2032	1FE
20775C	B6 0		06/18/2020	Direct.....		25,000	25,000	26,325	26,041	0	(102)	0	(102)	0	25,000	0	0	0	517	11/15/2039	1FE
20775C	N3 4		06/18/2020	Direct.....		90,000	90,000	95,147	94,543	0	(305)	0	(305)	0	90,000	0	0	0	1,947	05/15/2042	1FE

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini strative Symbol
20775C RY 2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....		06/18/2020	Direct.....		50,000	50,000	50,278	50,229	0	(14)	0	(14)	0	50,000	0	0	0	920	11/15/2032	1FE.....
20775C XL 3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....		06/18/2020	Direct.....		60,000	60,000	65,378	61,863	0	(242)	0	(242)	0	60,000	0	0	0	1,264	05/15/2047	1FE.....
20775C ZE 7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....		06/18/2020	Direct.....		10,000	10,000	10,587	10,435	0	(52)	0	(52)	0	10,000	0	0	0	210	11/15/2041	1FE.....
23410B CH 2	DAKOTA CNTY MINN CMNTY DEV AGY SINGLE FA.....		06/01/2020	Direct.....		70,000	70,000	75,194	70,593	0	(264)	0	(264)	0	70,000	0	0	0	705	06/01/2035	1FE.....
246395 WY 9	DELAWARE ST HSG AUTH REV.....		06/01/2020	Direct.....		5,000	5,000	5,198	5,038	0	(17)	0	(17)	0	5,000	0	0	0	127	07/01/2029	1FE.....
25477P HN 8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL.....		05/01/2020	Direct.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	600	11/01/2036	1FE.....
3133N3 U9 3	FH RE6008 - RMBS.....		06/01/2020	Paydown.....		3,357,127	3,357,127	3,413,057	3,411,190	0	(54,063)	0	(54,063)	0	3,357,127	0	0	0	47,799	11/01/2049	1.....
3133N3 VG 6	FH RE6015 - RMBS.....		06/01/2020	Paydown.....		2,694,929	2,694,929	2,734,090	2,732,571	0	(37,642)	0	(37,642)	0	2,694,929	0	0	0	37,850	09/01/2049	1.....
31392C EM 2	FNW 2002-W2 AF5 - CMO/RMBS.....		06/01/2020	Paydown.....		4,480	4,480	4,303	4,280	0	200	0	200	0	4,480	0	0	0	121	06/25/2032	1.....
31397P PN 4	FHM M012 AA2 - CMBS.....		06/01/2020	Paydown.....		315,867	315,867	300,864	308,754	0	7,114	0	7,114	0	315,867	0	0	0	2,527	08/15/2051	1.....
31397P PP 9	FHM M012 AA3 - CMBS.....		06/01/2020	Paydown.....		842,313	842,313	842,313	842,313	0	(0)	0	(0)	0	842,313	0	0	0	11,517	08/15/2051	1.....
31397P PV 6	FHM M012 A31 - CMBS.....		06/01/2020	Paydown.....		157,934	157,934	158,663	127,458	0	(472)	0	(472)	0	157,934	0	0	0	1,645	08/15/2051	1.....
3140K0 EL 8	FN BO4638 - RMBS.....		06/01/2020	Paydown.....		607,540	607,540	608,584	608,554	0	(1,015)	0	(1,015)	0	607,540	0	0	0	8,560	11/01/2049	1.....
3140QB N5 3	FN CA4011 - RMBS.....		06/01/2020	Paydown.....		1,213,515	1,213,515	1,232,794	1,231,863	0	(18,348)	0	(18,348)	0	1,213,515	0	0	0	17,106	08/01/2049	1.....
3140QC DT 0	FN CA4613 - RMBS.....		06/01/2020	Paydown.....		1,887,946	1,887,946	1,918,330	1,917,412	0	(29,466)	0	(29,466)	0	1,887,946	0	0	0	27,164	11/01/2049	1.....
31418D HW 1	FN MA3846 - RMBS.....		04/01/2020	Various.....		(235,988)	0	0	0	0	0	0	0	0	0	0	(235,988)	(235,988)	12,668	11/01/2049	1.....
31418D JY 3	FN MA3876 - RMBS.....		06/01/2020	Paydown.....		1,016,396	1,016,396	1,018,937	1,018,855	0	(2,459)	0	(2,459)	0	1,016,396	0	0	0	13,375	12/01/2049	1.....
373539 5F 8	GEORGIA ST HSG & FIN AUTH REV.....		06/01/2020	Direct.....		10,000	10,000	10,657	10,318	0	(55)	0	(55)	0	10,000	0	0	0	184	06/01/2039	1FE.....
373539 Y2 5	GEORGIA ST HSG & FIN AUTH REV.....		04/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	9	06/01/2045	1FE.....
373539 ZB 4	GEORGIA ST HSG & FIN AUTH REV.....		06/01/2020	Direct.....		40,000	40,000	42,768	40,095	0	(52)	0	(52)	0	40,000	0	0	0	1,015	06/01/2029	1FE.....
419818 HM 4	HAWAII ST HSG FIN & DEV CORP SINGLE FAMI.....		06/01/2020	Paydown.....		56,735	56,735	56,735	56,735	0	0	0	0	0	56,735	0	0	0	596	07/01/2037	1FE.....
45201L WF 8	ILLINOIS HSG DEV AUTH - MBS.....		06/01/2020	Paydown.....		226,909	226,909	226,909	226,909	0	(1)	0	(1)	0	226,909	0	0	0	3,804	12/01/2043	1FE.....
45201Y F3 6	ILLINOIS HSG DEV AUTH REV.....		05/01/2020	Direct.....		385,000	385,000	397,074	394,131	0	(494)	0	(494)	0	385,000	0	0	0	8,192	02/01/2034	1FE.....
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS.....		06/01/2020	Paydown.....		88,869	88,869	88,869	88,862	0	7	0	7	0	88,869	0	0	0	1,165	02/01/2047	1FE.....
45201Y R3 3	ILLINOIS HSG DEV AUTH REV.....		04/01/2020	Direct.....		120,000	120,000	128,397	128,442	0	(720)	0	(720)	0	120,000	0	0	0	2,462	10/01/2048	1FE.....
45201Y S5 7	ILLINOIS HSG DEV AUTH REV.....		05/01/2020	Direct.....		235,000	235,000	247,168	244,861	0	(381)	0	(381)	0	235,000	0	0	0	4,862	08/01/2048	1FE.....
45201Y X8 5	ILLINOIS HSG DEV AUTH REV.....		04/01/2020	Direct.....		55,000	55,000	58,766	58,299	0	(215)	0	(215)	0	55,000	0	0	0	1,261	10/01/2048	1FE.....
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS.....		06/01/2020	Paydown.....		27,068	27,068	25,662	25,716	0	1,352	0	1,352	0	27,068	0	0	0	293	06/01/2043	1FE.....
45203L BS 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		06/01/2020	Paydown.....		5,718	5,718	5,718	5,718	0	0	0	0	0	5,718	0	0	0	73	02/01/2031	1FE.....
45203L CD 3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		06/01/2020	Paydown.....		9,408	9,408	9,408	9,402	0	5	0	5	0	9,408	0	0	0	114	07/01/2032	1FE.....
45203L CE 1	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		06/01/2020	Paydown.....		19,794	19,794	19,794	13,377	0	0	0	0	0	19,794	0	0	0	235	07/01/2032	1FE.....
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....		06/02/2020	Call @ 100.00.....		24,576	24,576	24,576	24,576	0	0	0	0	0	24,576	0	(0)	(0)	415	03/01/2059	1FE.....
45506A CW 5	INDIANA ST HSG & CMNTY DEV AUTH HOME FIR.....		06/01/2020	Direct.....		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	445	12/01/2027	1FE.....
462467 NK 7	IOWA FIN AUTH SINGLE FAMILY MTG REV.....		06/01/2020	Call @ 100.00.....		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	495	02/01/2042	1FE.....
46940Y BL 4	JACKSONVILLE FLA HSG FIN AUTH MULTIFAMIL.....		06/01/2020	Paydown.....		7,327	7,327	7,327	2,354	0	0	0	0	0	7,327	0	0	0	105	02/01/2033	1FE.....
49130T PS 9	KENTUCKY HSG CORP HSG REV.....		04/06/2020	Call @ 100.00.....		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,351	11/01/2041	1FE.....
49130T PT 7	KENTUCKY HSG CORP HSG REV.....		04/06/2020	Call @ 100.00.....		690,000	690,000	690,000	690,000	0	0	0	0	0	690,000	0	0	0	7,184	11/01/2041	1FE.....
54627D BV 2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....		06/01/2020	Paydown.....		48,826	48,826	47,768	47,825	0	1,001	0	1,001	0	48,826	0	0	0	623	12/01/2038	1FE.....
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025.....		06/30/2020	Direct.....		2,500	2,500	2,475	2,477	0	2	0	2	0	2,500	0	0	0	96	03/06/2025	3FE.....
56052E 7K 8	MAINE ST HSG AUTH MTG PUR.....		05/22/2020	Direct.....		105,000	105,000	108,989	106,730	0	(166)	0	(166)	0	105,000	0	0	0	1,718	11/15/2043	1FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
56052F BR 5	MAINE ST HSG AUTH MTG PUR.....		05/22/2020	Direct.....		65,000	65,000	68,509	67,614	0	(195)	0	(195)	0	65,000	0	0	0	1,307	11/15/2045	1FE.....
56052F CE 3	MAINE ST HSG AUTH MTG PUR.....		05/22/2020	Direct.....		60,000	60,000	61,825	61,359	0	(102)	0	(102)	0	60,000	0	0	0	1,055	11/15/2035	1FE.....
56052F DF 9	MAINE ST HSG AUTH MTG PUR.....		05/22/2020	Direct.....		40,000	40,000	42,399	40,927	0	(62)	0	(62)	0	40,000	0	0	0	704	11/15/2045	1FE.....
56052F GP 4	MAINE ST HSG AUTH MTG PUR.....		05/22/2020	Direct.....		130,000	130,000	138,893	136,837	0	(381)	0	(381)	0	130,000	0	0	0	2,616	11/15/2047	1FE.....
57419R H7 3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		05/09/2020	Call @ 100.00.....		4,869	4,869	4,869	4,869	0	0	0	0	0	4,869	0	(0)	(0)	75	11/01/2058	1FE.....
57587A FR 4	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		06/01/2020	Direct.....		940,000	940,000	940,000	940,000	0	0	0	0	0	940,000	0	0	0	15,510	12/01/2029	1FE.....
57587A JE 9	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		06/01/2020	Direct.....		220,000	220,000	220,000	220,002	0	(1)	0	(1)	0	220,000	0	0	0	4,070	12/01/2033	1FE.....
57587A VM 7	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		06/01/2020	Direct.....		920,000	920,000	920,000	919,977	0	(0)	0	(0)	0	920,000	0	0	0	14,950	12/01/2032	1FE.....
57587A VN 5	MASSACHUSETTS ST HSG FIN AGY HSG REV.....		06/01/2020	Direct.....		280,000	280,000	280,000	279,991	0	(0)	0	(0)	0	280,000	0	0	0	4,970	12/01/2037	1FE.....
59259N AY 9	METROPOLITAN TRANSN AUTH N Y DEDICATED T.....		04/01/2020	Direct.....		4,400,000	4,400,000	5,378,309	4,428,949	0	(28,949)	0	(28,949)	0	4,400,000	0	0	0	132,000	04/01/2020	1FE.....
594653 6J 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		06/01/2020	Direct.....		70,000	70,000	73,775	72,471	0	(194)	0	(194)	0	70,000	0	0	0	1,380	06/01/2046	1FE.....
594653 7K 7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		06/01/2020	Direct.....		235,000	235,000	248,550	246,462	0	(738)	0	(738)	0	235,000	0	0	0	4,642	06/01/2046	1FE.....
594654 BE 4	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		06/01/2020	Direct.....		460,000	460,000	490,526	482,244	0	(1,220)	0	(1,220)	0	460,000	0	0	0	8,024	06/01/2048	1FE.....
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		06/01/2020	Direct.....		245,000	245,000	260,082	256,711	0	(583)	0	(583)	0	245,000	0	0	0	4,895	12/01/2048	1FE.....
594654 DQ 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		06/01/2020	Direct.....		830,000	830,000	875,841	869,928	0	(1,828)	0	(1,828)	0	830,000	0	0	0	17,638	06/01/2049	1FE.....
59465M D3 6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV.....		04/01/2020	Direct.....		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,663	10/01/2022	1FE.....
60416Q FZ 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		26,756	26,756	26,145	26,092	0	664	0	664	0	26,756	0	0	0	370	09/01/2044	1FE.....
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		320,119	320,119	319,598	319,498	0	621	0	621	0	320,119	0	0	0	3,962	11/01/2044	1FE.....
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		185,096	185,096	184,933	184,921	0	175	0	175	0	185,096	0	0	0	2,232	02/01/2045	1FE.....
60416Q GD 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		271,719	271,719	270,032	270,099	0	1,620	0	1,620	0	271,719	0	0	0	3,366	04/01/2045	1FE.....
60416Q GF 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		310,150	310,150	310,150	310,150	0	(0)	0	(0)	0	310,150	0	0	0	3,884	11/01/2045	1FE.....
60416Q GG 3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		396,788	396,788	396,788	396,788	0	0	0	0	0	396,788	0	0	0	5,124	02/01/2046	1FE.....
60416Q GJ 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		153,890	153,890	153,890	153,891	0	(0)	0	(0)	0	153,890	0	0	0	1,603	08/01/2046	1FE.....
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		211,770	211,770	203,281	202,713	0	9,057	0	9,057	0	211,770	0	0	0	2,147	10/01/2046	1FE.....
60416Q GQ 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		76,934	76,934	76,934	76,935	0	(0)	0	(0)	0	76,934	0	0	0	980	03/01/2047	1FE.....
60416Q GY 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		06/01/2020	Paydown.....		132,875	132,875	132,875	132,875	0	(0)	0	(0)	0	132,875	0	0	0	1,646	12/01/2047	1FE.....
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		05/16/2020	Redemption @ 100.00.....		189,572	189,572	189,572	229,258	0	0	0	0	0	189,572	0	0	0	2,383	12/01/2049	1FE.....
60416Q HT 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....		05/16/2020	Call @ 100.00.....		150,848	150,848	150,848	185,755	0	0	0	0	0	150,848	0	0	0	1,391	01/01/2050	1FE.....
60416S 5F 3	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	1	07/01/2050	1FE.....	
60416S B6 6	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		365,000	365,000	385,670	383,491	0	(1,261)	0	(1,261)	0	365,000	0	0	0	7,873	01/01/2049	1FE.....
60416S BE 9	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		45,000	45,000	47,881	45,671	0	(316)	0	(316)	0	45,000	0	0	0	1,028	07/01/2040	1FE.....
60416S BU 3	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		65,000	65,000	67,069	65,784	0	(198)	0	(198)	0	65,000	0	0	0	1,039	07/01/2031	1FE.....
60416S HX 1	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		230,000	230,000	250,643	235,828	0	(876)	0	(876)	0	230,000	0	0	0	4,767	01/01/2045	1FE.....
60416S JB 7	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		110,000	110,000	109,588	109,688	0	15	0	15	0	110,000	0	0	0	1,963	01/01/2032	1FE.....
60416S KD 1	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		30,000	30,000	31,667	31,092	0	(165)	0	(165)	0	30,000	0	0	0	624	01/01/2041	1FE.....
60416S MZ 0	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		375,000	375,000	394,489	386,864	0	(1,609)	0	(1,609)	0	375,000	0	0	0	6,793	01/01/2046	1FE.....
60416S PH 7	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		75,000	75,000	75,000	75,002	0	(0)	0	(0)	0	75,000	0	0	0	1,184	07/01/2031	1FE.....
60416S TB 6	MINNESOTA ST HSG FIN AGY.....		05/01/2020	Direct.....		115,000	115,000	115,000	115,005	0	(0)	0	(0)	0	115,000	0	0	0	2,179	01/01/2031	1FE.....
60416S TC 4	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		120,000	120,000	127,114	123,454	0	(480)	0	(480)	0	120,000	0	0	0	2,495	01/01/2047	1FE.....
60416S UA 6	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		100,000	100,000	100,000	100,001	0	(0)	0	(0)	0	100,000	0	0	0	1,644	07/01/2030	1FE.....

QE05.2

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
60416S WB 2	MINNESOTA ST HSG FIN AGY.....		05/01/2020	Direct.....		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	.83	01/01/2030	1FE.....
60416S WD 8	MINNESOTA ST HSG FIN AGY.....		06/01/2020	Direct.....		320,000	320,000	343,898	336,924	0	(1,708)	0	(1,708)	0	320,000	0	0	0	6,572	01/01/2048	1FE.....
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		06/01/2020	Paydown.....		13,004	13,004	13,004	13,004	0	(0)	0	(0)	0	13,004	0	0	0	138	12/01/2032	1FE.....
60535Q ND 8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....		06/01/2020	Direct.....		80,000	80,000	84,951	82,348	0	(331)	0	(331)	0	80,000	0	0	0	517	12/01/2038	1FE.....
60637B CR 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2020	Paydown.....		36,781	36,781	36,609	36,584	0	196	0	196	0	36,781	0	0	0	377	10/01/2034	1FE.....
60637B EZ 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2020	Direct.....		130,000	130,000	142,944	136,709	0	(1,225)	0	(1,225)	0	130,000	0	0	0	1,881	11/01/2040	1FE.....
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2020	Paydown.....		17,364	17,364	17,364	17,364	0	(0)	0	(0)	0	17,364	0	0	0	199	08/01/2036	1FE.....
60637B GC 8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2020	Direct.....		60,000	60,000	61,909	61,421	0	(241)	0	(241)	0	60,000	0	0	0	1,170	05/01/2038	1FE.....
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2020	Direct.....		25,000	25,000	26,240	25,855	0	(128)	0	(128)	0	25,000	0	0	0	520	11/01/2045	1FE.....
60637B HV 5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		06/01/2020	Direct.....		245,000	245,000	265,766	256,650	0	(1,548)	0	(1,548)	0	245,000	0	0	0	5,066	11/01/2036	1FE.....
60637B PZ 7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		05/01/2020	Direct.....		50,000	50,000	53,559	52,541	0	(189)	0	(189)	0	50,000	0	0	0	1,019	05/01/2047	1FE.....
60637B SP 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....		05/01/2020	Direct.....		50,000	50,000	52,919	52,586	0	(128)	0	(128)	0	50,000	0	0	0	340	05/01/2049	1FE.....
61212R 3Q 7	MONTANA ST BRD HSG.....		06/01/2020	Direct.....		115,000	115,000	116,801	116,129	0	(155)	0	(155)	0	115,000	0	0	0	1,668	12/01/2043	1FE.....
61212R T9 7	MONTANA ST BRD HSG.....		06/01/2020	Direct.....		10,000	10,000	10,422	10,133	0	(38)	0	(38)	0	10,000	0	0	0	224	12/01/2027	1FE.....
61212R X7 6	MONTANA ST BRD HSG.....		06/01/2020	Direct.....		80,000	80,000	84,075	81,590	0	(159)	0	(159)	0	80,000	0	0	0	1,551	12/01/2038	1FE.....
613907 BU 7	MONTGOMERY CNTY TEX HSG FIN CORP MULTI-F.....		06/01/2020	Direct.....		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	2,435	06/01/2031	1FE.....
63968M EV 7	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		06/01/2020	Direct.....		40,000	40,000	42,374	40,736	0	(194)	0	(194)	0	40,000	0	0	0	649	03/01/2043	1FE.....
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		06/01/2020	Direct.....		105,000	105,000	111,702	110,319	0	(420)	0	(420)	0	105,000	0	0	0	2,159	09/01/2048	1FE.....
641279 LM 4	NEVADA HSG DIV SINGLE FAMILY MTG REV.....		04/01/2020	Direct.....		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	578	10/01/2029	1FE.....
641279 LR 3	NEVADA HSG DIV SINGLE FAMILY MTG REV.....		04/01/2020	Direct.....		450,000	450,000	484,961	465,791	0	(999)	0	(999)	0	450,000	0	0	0	7,875	04/01/2044	1FE.....
646129 6Y 7	NEW JERSEY ST HSG & MTG FIN AGY REV.....		04/01/2020	Direct.....		115,000	115,000	120,129	116,059	0	(146)	0	(146)	0	115,000	0	0	0	2,444	10/01/2032	1FE.....
647200 2F 0	NEW MEXICO MTG FIN AUTH.....		06/01/2020	Direct.....		15,000	15,000	16,109	15,433	0	(129)	0	(129)	0	15,000	0	0	0	311	03/01/2044	1FE.....
647200 2H 6	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		19,691	19,691	18,988	19,041	0	651	0	651	0	19,691	0	0	0	257	12/01/2035	1FE.....
647200 3H 5	NEW MEXICO MTG FIN AUTH.....		06/01/2020	Direct.....		80,000	80,000	83,615	82,106	0	(373)	0	(373)	0	80,000	0	0	0	1,342	03/01/2045	1FE.....
647200 3M 4	NEW MEXICO MTG FIN AUTH.....		06/01/2020	Call @ 100.00.....		145,000	145,000	145,000	144,681	0	4	0	4	0	144,685	0	315	315	2,025	09/01/2041	1FE.....
647200 3N 2	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		37,049	37,049	36,216	36,271	0	778	0	778	0	37,049	0	0	0	456	02/01/2037	1FE.....
647200 3P 7	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		113,889	113,889	113,889	113,889	0	0	0	0	0	113,889	0	0	0	1,453	09/01/2037	1FE.....
647200 4R 2	NEW MEXICO MTG FIN AUTH.....		06/01/2020	Direct.....		40,000	40,000	41,337	41,226	0	(130)	0	(130)	0	40,000	0	0	0	720	03/01/2046	1FE.....
647200 6Z 2	NEW MEXICO MTG FIN AUTH.....		06/01/2020	Direct.....		195,000	195,000	207,990	205,496	0	(963)	0	(963)	0	195,000	0	0	0	3,740	03/01/2048	1FE.....
647200 7V 0	NEW MEXICO MTG FIN AUTH.....		04/01/2020	Direct.....		130,000	130,000	138,029	136,601	0	(430)	0	(430)	0	130,000	0	0	0	2,635	01/01/2049	1FE.....
647200 V3 5	NEW MEXICO MTG FIN AUTH.....		06/01/2020	Direct.....		75,000	75,000	79,409	76,250	0	(237)	0	(237)	0	75,000	0	0	0	1,472	03/01/2043	1FE.....
647200 X3 3	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		15,143	15,143	14,555	14,583	0	560	0	560	0	15,143	0	0	0	171	02/01/2043	1FE.....
647200 X4 1	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		11,775	11,775	11,445	11,502	0	273	0	273	0	11,775	0	0	0	156	07/01/2043	1FE.....
647200 X5 8	NEW MEXICO MTG FIN AUTH - MBS.....		06/01/2020	Paydown.....		61,845	61,845	61,845	61,845	0	0	0	0	0	61,845	0	0	0	609	10/01/2034	1FE.....
647201 DM 1	NEW MEXICO MTG FIN AUTH.....		04/01/2020	Direct.....		60,000	60,000	63,448	63,096	0	(162)	0	(162)	0	60,000	0	0	0	1,291	07/01/2049	1FE.....
64986M K3 8	NEW YORK ST HSG FIN AGY REV.....		05/15/2020	Direct.....		65,000	65,000	63,375	64,066	0	37	0	37	0	65,000	0	0	0	1,463	11/15/2027	1FE.....
649883 2W 4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		04/01/2020	Direct.....		355,000	355,000	383,563	374,563	0	(649)	0	(649)	0	355,000	0	0	0	7,100	10/01/2037	1FE.....
649883 5R 2	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		04/01/2020	Direct.....		305,000	305,000	321,772	319,691	0	(410)	0	(410)	0	305,000	0	0	0	6,481	10/01/2047	1FE.....
649883 D8 5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		04/01/2020	Direct.....		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	4,428	10/01/2034	1FE.....
649883 F2 6	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		04/01/2020	Direct.....		270,000	270,000	285,844	273,179	0	(174)	0	(174)	0	270,000	0	0	0	4,725	10/01/2034	1FE.....

QE05.3

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
649883	H6 5		04/01/2020	Direct		200,000	200,000	206,106	203,954	0	(193)	0	(193)	0	200,000	0	0	0	3,500	10/01/2035	1FE
649883	T6 2		04/01/2020	Direct		210,000	210,000	217,875	217,528	0	(300)	0	(300)	0	210,000	0	0	0	3,675	10/01/2045	1FE
649883	VZ 5		04/01/2020	Call @ 100.00		280,000	280,000	289,506	283,522	0	(256)	0	(256)	0	283,266	0	(3,266)	(3,266)	4,900	10/01/2043	1FE
64988R	FL 1		04/01/2020	Call @ 100.00		125,000	125,000	129,378	125,317	0	(28)	0	(28)	0	125,289	0	(289)	(289)	1,641	04/01/2041	1FE
64988R	GY 2		04/01/2020	Direct		40,000	40,000	41,209	40,783	0	(38)	0	(38)	0	40,000	0	0	0	700	10/01/2030	1FE
658207	LZ 6		06/01/2020	Direct		60,000	60,000	63,660	60,479	0	(452)	0	(452)	0	60,000	0	0	0	1,784	07/01/2028	1FE
658207	SL 0		05/01/2020	Direct		225,000	225,000	237,812	232,301	0	(879)	0	(879)	0	225,000	0	0	0	4,128	07/01/2039	1FE
658207	TZ 8		06/01/2020	Direct		55,000	55,000	59,459	58,186	0	(289)	0	(289)	0	55,000	0	0	0	1,126	07/01/2047	1FE
658207	WG 6		04/01/2020	Direct		135,000	135,000	142,677	141,764	0	(323)	0	(323)	0	135,000	0	0	0	2,914	07/01/2047	1FE
658546	RJ 7		06/01/2020	Direct		1,140,000	1,140,000	1,336,650	1,157,215	0	(17,215)	0	(17,215)	0	1,140,000	0	0	0	31,350	06/01/2021	1
677377	U9 2		05/01/2020	Direct		35,000	35,000	37,877	35,453	0	(111)	0	(111)	0	35,000	0	0	0	840	11/01/2028	1FE
677377	Y2 3		05/01/2020	Direct		105,000	105,000	113,869	106,409	0	(345)	0	(345)	0	105,000	0	0	0	2,363	11/01/2028	1FE
67756Q	NM 5		06/01/2020	Paydown		322,617	322,617	329,715	328,891	0	(6,274)	0	(6,274)	0	322,617	0	0	0	3,661	02/01/2044	1FE
67756Q	NP 8		06/01/2020	Paydown		40,249	40,249	38,781	38,887	0	1,362	0	1,362	0	40,249	0	0	0	455	03/01/2036	1FE
67756Q	NQ 6		06/01/2020	Paydown		310,377	310,377	310,205	310,213	0	164	0	164	0	310,377	0	0	0	3,540	03/01/2046	1FE
67756Q	NR 4		06/01/2020	Paydown		201,391	201,391	197,989	198,096	0	3,294	0	3,294	0	201,391	0	0	0	2,796	03/01/2046	1FE
67756Q	SR 9		06/01/2020	Direct		45,000	45,000	46,800	46,672	0	(156)	0	(156)	0	45,000	0	0	0	811	09/01/2036	1FE
67756Q	UZ 8		06/01/2020	Direct		80,000	80,000	86,938	84,378	0	(413)	0	(413)	0	80,000	0	0	0	1,850	03/01/2047	1FE
67756Q	XP 7		06/01/2020	Paydown		350,380	350,380	350,380	350,380	0	(0)	0	(0)	0	350,380	0	0	0	5,382	04/01/2040	1FE
67886M	PT 0		06/01/2020	Call @ 100.00		244,540	244,540	244,540	244,540	0	0	0	0	0	244,540	0	0	0	4,270	03/01/2044	1FE
67886M	PU 7		06/01/2020	Call @ 100.00		121,420	121,420	121,420	121,420	0	0	0	0	0	121,420	0	0	0	1,582	09/01/2035	1FE
686087	NS 2		04/01/2020	Direct		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	666	07/01/2034	1FE
686087	PG 6		04/01/2020	Direct		65,000	65,000	69,871	66,942	0	(132)	0	(132)	0	65,000	0	0	0	1,344	07/01/2043	1FE
686087	RY 5		04/01/2020	Direct		65,000	65,000	68,280	65,715	0	(37)	0	(37)	0	65,000	0	0	0	1,027	07/01/2044	1FE
686087	SU 2		04/01/2020	Direct		20,000	20,000	20,834	20,550	0	(26)	0	(26)	0	20,000	0	0	0	356	07/01/2036	1FE
686087	WV 5		04/01/2020	Direct		15,000	15,000	15,000	15,001	0	(0)	0	(0)	0	15,000	0	0	0	259	01/01/2033	1FE
686087	WW 3		04/01/2020	Direct		185,000	185,000	197,851	194,394	0	(302)	0	(302)	0	185,000	0	0	0	3,848	01/01/2040	1FE
68608N	DG 4		04/01/2020	Direct		5,000	5,000	5,489	5,061	0	(15)	0	(15)	0	5,000	0	0	0	134	07/01/2028	1FE
708796	4R 5		06/30/2020	Direct		260,000	260,000	276,591	268,910	0	(639)	0	(639)	0	260,000	0	0	0	5,469	10/01/2046	1FE
708796	8E 0		04/01/2020	Direct		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	555	10/01/2037	1FE
708796	B9 7		06/30/2020	Direct		110,000	110,000	114,538	110,685	0	(268)	0	(268)	0	110,000	0	0	0	2,643	10/01/2041	1FE
708796	T8 0		06/30/2020	Direct		140,000	140,000	146,734	142,243	0	(234)	0	(234)	0	140,000	0	0	0	2,498	04/01/2040	1FE
708796	YR 2		04/01/2020	Direct		160,000	160,000	169,741	160,154	0	(50)	0	(50)	0	160,000	0	0	0	4,000	04/01/2028	1FE
70879Q	DC 4		06/30/2020	Direct		175,000	175,000	190,586	190,104	0	(977)	0	(977)	0	175,000	0	0	0	4,292	04/01/2033	1FE
70879Q	GL 1		06/30/2020	Direct		30,000	30,000	31,947	31,944	0	(91)	0	(91)	0	30,000	0	0	0	280	04/01/2049	1FE
72316W	ZE 0		06/02/2020	Call @ 100.00		125,000	125,000	127,551	127,217	0	(358)	0	(358)	0	126,859	0	(1,859)	(1,859)	1,628	01/01/2046	1FE
76221R	RB 1		04/01/2020	Direct		35,000	35,000	37,092	35,458	0	(63)	0	(63)	0	35,000	0	0	0	700	10/01/2040	1FE
76221R	SE 4		04/01/2020	Direct		85,000	85,000	88,147	85,825	0	(89)	0	(89)	0	85,000	0	0	0	1,169	04/01/2040	1FE
76221R	UK 7		04/01/2020	Direct		130,000	130,000	136,084	133,858	0	(211)	0	(211)	0	130,000	0	0	0	2,600	04/01/2033	1FE
76221R	XP 3		04/01/2020	Direct		470,000	470,000	466,245	466,614	0	40	0	40	0	470,000	0	0	0	7,990	10/01/2035	1FE

QE05.4

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		04/01/2020	Direct.....		110,000	110,000	116,529	115,652	0	(534)	0	(534)	0	110,000	0	0	0	2,259	07/01/2043	1FE.....
83712D XJ 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		04/01/2020	Direct.....		65,000	65,000	69,766	67,571	0	(317)	0	(317)	0	65,000	0	0	0	1,337	01/01/2047	1FE.....
88045R B7 6	TENNESSEE HSG DEV AGY.....		06/01/2020	Direct.....		50,000	50,000	52,412	51,722	0	(151)	0	(151)	0	50,000	0	0	0	900	07/01/2045	1FE.....
88045R C6 7	TENNESSEE HSG DEV AGY.....		04/01/2020	Direct.....		10,000	10,000	10,000	10,000	0	(0)	0	(0)	0	10,000	0	0	0	178	07/01/2031	1FE.....
88045R UR 1	TENNESSEE HSG DEV AGY.....		06/01/2020	Direct.....		125,000	125,000	132,879	125,977	0	(514)	0	(514)	0	125,000	0	0	0	3,149	01/01/2028	1FE.....
88045R WH 1	TENNESSEE HSG DEV AGY.....		05/01/2020	Direct.....		50,000	50,000	51,812	50,234	0	(96)	0	(96)	0	50,000	0	0	0	1,219	07/01/2031	1FE.....
880461 AR 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		04/01/2020	Direct.....		40,000	40,000	36,388	37,399	0	115	0	115	0	40,000	0	0	0	745	01/01/2031	1FE.....
880461 BP 2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		05/01/2020	Direct.....		35,000	35,000	37,237	35,809	0	(133)	0	(133)	0	35,000	0	0	0	742	07/01/2043	1FE.....
880461 DN 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		06/01/2020	Direct.....		105,000	105,000	115,595	110,313	0	(708)	0	(708)	0	105,000	0	0	0	2,170	07/01/2045	1FE.....
880461 JR 0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		04/01/2020	Direct.....		175,000	175,000	164,631	165,757	0	123	0	123	0	175,000	0	0	0	2,879	07/01/2036	1FE.....
880461 KB 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		06/01/2020	Direct.....		60,000	60,000	62,326	61,659	0	(145)	0	(145)	0	60,000	0	0	0	1,096	01/01/2047	1FE.....
880461 NJ 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		04/01/2020	Direct.....		145,000	145,000	145,000	144,995	0	0	0	0	0	145,000	0	0	0	2,737	07/01/2032	1FE.....
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		06/01/2020	Direct.....		70,000	70,000	74,990	73,233	0	(298)	0	(298)	0	70,000	0	0	0	1,437	07/01/2042	1FE.....
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		05/01/2020	Direct.....		50,000	50,000	53,967	52,899	0	(216)	0	(216)	0	50,000	0	0	0	1,033	01/01/2042	1FE.....
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		04/01/2020	Direct.....		10,000	10,000	9,914	9,921	0	3	0	3	0	10,000	0	0	0	186	07/01/2036	1FE.....
880461 SC 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		05/01/2020	Direct.....		120,000	120,000	131,125	127,993	0	(548)	0	(548)	0	120,000	0	0	0	2,456	07/01/2048	1FE.....
880461 XF 0	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		05/01/2020	Direct.....		130,000	130,000	139,718	138,566	0	(428)	0	(428)	0	130,000	0	0	0	2,961	07/01/2049	1FE.....
88275A CW 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF.....		06/01/2020	Paydown.....		23,818	23,818	24,056	23,956	0	(138)	0	(138)	0	23,818	0	0	0	348	01/01/2032	1FE.....
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		06/01/2020	Call @ 100.00.....		50,000	50,000	50,745	50,636	0	(49)	0	(49)	0	50,587	0	(587)	(587)	803	03/01/2046	1FE.....
88275F NW 5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		06/01/2020	Call @ 100.00.....		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	3,561	03/01/2046	1FE.....
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		06/01/2020	Paydown.....		21,836	21,836	21,202	21,077	0	759	0	759	0	21,836	0	0	0	276	09/01/2047	1FE.....
91743P DD 4	UTAH HSG CORP.....		05/01/2020	Various.....		13,734	13,755	14,359	0	0	(624)	0	(624)	0	13,734	0	0	0	100	02/21/2050	1FE.....
91743P DE 2	UTAH HSG CORP.....		06/23/2020	Paydown.....		20,268	20,268	21,019	0	0	(751)	0	(751)	0	20,268	0	0	0	118	03/21/2050	1FE.....
924190 EL 1	VERMONT HSG FIN AGY.....		05/01/2020	Direct.....		100,000	100,000	104,176	102,098	0	(372)	0	(372)	0	100,000	0	0	0	2,063	11/01/2042	1FE.....
924190 FR 7	VERMONT HSG FIN AGY.....		05/01/2020	Direct.....		80,000	80,000	84,354	81,647	0	(156)	0	(156)	0	80,000	0	0	0	1,600	11/01/2043	1FE.....
924190 HG 9	VERMONT HSG FIN AGY.....		05/01/2020	Direct.....		155,000	155,000	162,328	161,881	0	(445)	0	(445)	0	155,000	0	0	0	2,906	11/01/2045	1FE.....
924190 MD 0	VERMONT HSG FIN AGY.....		05/01/2020	Direct.....		175,000	175,000	186,508	182,911	0	(345)	0	(345)	0	175,000	0	0	0	3,500	11/01/2047	1FE.....
924190 NA 5	VERMONT HSG FIN AGY.....		05/01/2020	Direct.....		130,000	130,000	140,145	137,471	0	(328)	0	(328)	0	130,000	0	0	0	2,600	05/01/2048	1FE.....
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M.....		06/01/2020	Paydown.....		301,653	301,653	301,653	301,653	0	0	0	0	0	301,653	0	0	0	4,274	10/25/2037	1FE.....
92812U Q5 0	VASHSG 2015 SERIES A A - RMBS.....		06/01/2020	Paydown.....		151,151	151,151	151,151	151,375	0	(224)	0	(224)	0	151,151	0	0	0	2,020	06/25/2042	1FE.....
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG.....		06/25/2020	Paydown.....		358,365	358,365	358,365	354,933	0	(7,174)	0	(7,174)	0	358,365	0	0	0	4,637	10/25/2049	1FE.....
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS.....		06/01/2020	Paydown.....		59,130	59,130	58,330	58,367	0	763	0	763	0	59,130	0	0	0	780	11/25/2039	1FE.....
93978T QX 0	WASHINGTON ST HSG FIN COMMN.....		06/01/2020	Direct.....		65,000	65,000	67,332	65,917	0	(266)	0	(266)	0	65,000	0	0	0	1,056	06/01/2037	1FE.....
93978T VD 8	WASHINGTON ST HSG FIN COMMN.....		06/01/2020	Direct.....		120,000	120,000	126,906	123,745	0	(241)	0	(241)	0	120,000	0	0	0	2,089	12/01/2046	1FE.....
93978T WE 5	WASHINGTON ST HSG FIN COMMN.....		06/01/2020	Direct.....		120,000	120,000	127,571	125,381	0	(290)	0	(290)	0	120,000	0	0	0	2,389	06/01/2039	1FE.....
93978T XE 4	WASHINGTON ST HSG FIN COMMN.....		06/01/2020	Direct.....		490,000	490,000	490,000	490,013	0	(2)	0	(2)	0	490,000	0	0	0	8,820	12/01/2032	1FE.....
98322Q HV 2	WYOMING CMNTY DEV AUTH HSG REV.....		06/01/2020	Direct.....		100,000	100,000	104,562	101,122	0	(178)	0	(178)	0	100,000	0	0	0	1,551	12/01/2044	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					45,198,801	45,390,788	47,483,021	49,101,432	0	(172,580)	0	(172,580)	0	45,440,168	0	(241,367)	(241,367)	817,337	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000366	AA 2		04/16/2020	Paydown.....		3,705	3,705	3,705	3,705	0	(0)	0	(0)	0	3,705	0	0	0	49	05/16/2042	1FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
00038R AA 4	AASET 2019-2 A - ABS		06/16/2020	Paydown		31,511	31,511	31,511	31,511	0	0	0	0	0	31,511	0	0	0	441	10/16/2039	1FE	
00100F AC 9	ACIS 2014-3 A1F - CDO		05/01/2020	Paydown		296,955	296,955	295,470	296,660	0	295	0	295	0	296,955	0	0	0	5,494	02/02/2026	1FE	
00102D AC 2	ACIS 145 A2 - CDO		05/01/2020	Paydown		396,370	396,370	396,370	396,370	0	0	0	0	0	396,370	0	0	0	7,007	11/02/2026	1FE	
001406 AA 5	DCAL 2015 A1 - ABS	D	06/15/2020	Paydown		10,695	10,695	10,695	10,695	0	(0)	0	(0)	0	10,695	0	0	0	176	02/15/2040	1FE	
00176D AG 4	AMMC 13R A1R - CDO		04/24/2020	Paydown		14,296	14,296	14,296	14,296	0	0	0	0	0	14,296	0	0	0	227	07/24/2029	1FE	
00176J AH 9	AMMC 16 XR - CDO		04/14/2020	Paydown		10,000	10,000	10,000	9,697	0	303	0	303	0	10,000	0	0	0	150	04/16/2029	1FE	
00214M AA 1	ARLFR 1406 A1 - ABS		06/15/2020	Paydown		178,144	178,144	175,722	176,588	0	1,556	0	1,556	0	178,144	0	0	0	2,166	06/15/2044	1FE	
00255U AA 3	AASET 2020-1 A - ABS		05/15/2020	Paydown		26,414	26,414	26,413	0	0	0	0	0	0	26,414	0	0	0	160	01/17/2040	1FE	
00443P AA 7	ACE 2007-HE2 A1 - RMBS		06/25/2020	Paydown		65,557	65,557	50,028	51,155	0	14,401	0	14,401	0	65,557	0	0	0	393	12/25/2036	1FM	
006346 AS 9	ADMISO 181 A - ABS		06/15/2020	Paydown		26,892	26,892	26,940	26,934	0	(42)	0	(42)	0	26,892	0	0	0	539	11/16/2048	1FE	
00703Q AD 4	ARMT 2006-3 A11 - RMBS		06/25/2020	Paydown		38,486	38,486	23,261	24,347	0	259	1,095	(836)	0	38,486	0	0	0	249	08/25/2036	1FM	
01448Q AA 8	ALESC IV A1 - CDO		04/30/2020	Paydown		164,235	164,235	139,446	133,760	0	30,476	0	30,476	0	164,235	0	0	0	1,948	07/30/2034	1FE	
01450B AA 6	ALESC XV A1 - CDO		06/23/2020	Paydown		40,260	40,260	37,655	37,274	0	2,986	0	2,986	0	40,260	0	0	0	377	12/23/2037	1FE	
02149M AB 5	CWALT 2007-J1 1A2 - CMO/RMBS		06/01/2020	Paydown		30,698	31,023	26,968	26,903	0	506	0	506	0	30,698	0	0	0	622	03/25/2037	4FM	
02315Q AA 6	AMBAC LSN1 LLC		06/30/2020	Paydown		39	39	39	38	0	0	0	0	0	39	0	0	0	1	02/12/2023	5GL	
02660L AA 8	AHMA 2006-4 A11 - RMBS		06/25/2020	Paydown		11,180	11,180	7,423	6,469	0	161	0	161	0	11,180	0	0	0	7	10/25/2046	1FM	
02660T AR 4	AHM 2004-1 4A - RMBS		06/01/2020	Paydown		1,858	1,858	1,837	1,826	0	32	0	32	0	1,858	0	0	0	28	04/25/2044	1FM	
02660T EK 5	AHM 2005-2B 1A1 - RMBS		06/25/2020	Paydown		52,112	52,112	48,774	48,741	0	3,371	0	3,371	0	52,112	0	0	0	411	09/25/2045	1FM	
02665U AA 3	AH4R 2014-SFR2 A - ABS		06/01/2020	Paydown		8,283	8,283	8,413	8,346	0	(63)	0	(63)	0	8,283	0	0	0	136	10/17/2036	1FE	
02665W BP 5	AMERICAN HONDA FINANCE CORP		06/29/2020	CITIGROUP		8,519,680	8,000,000	7,912,130	7,941,345	0	6,710	0	6,710	0	7,948,055	0	571,625	571,625	203,000	02/16/2024	1FE	
02665X AA 7	AH4R 2014-SFR3 A - ABS		06/01/2020	Paydown		93,582	93,582	94,481	93,995	0	(413)	0	(413)	0	93,582	0	0	0	1,429	12/18/2036	1FE	
02666A AA 6	AH4R 2015-SFR1 A - ABS		06/01/2020	Paydown		20,193	20,193	20,192	20,174	0	19	0	19	0	20,193	0	0	0	292	04/17/2052	1FE	
02666B AG 1	AH4R 2015-SFR2 XS - ABS		06/01/2020	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052	5GL
03235T AA 5	ACEF 2014-1 A - CMO		05/20/2020	Paydown		7,674	9,506	4,753	6,654	2,852	2,921	4,754	1,020	0	7,674	0	0	0	290	12/20/2024	6FE	
038779 AA 2	ARBYS 2015-1 A2 - ABS		04/30/2020	Paydown		6,250	6,250	6,250	6,250	0	(0)	0	(0)	0	6,250	0	0	0	155	10/30/2045	2FE	
04544N AD 6	ABSHE 2006-HE6 A4 - RMBS		06/25/2020	Paydown		521,364	521,364	437,946	486,449	0	34,915	0	34,915	0	521,364	0	0	0	3,245	11/25/2036	1FM	
054968 AB 8	BFNS A - CDO	C	06/25/2020	Paydown		6,582	6,582	6,549	6,555	0	28	0	28	0	6,582	0	0	0	136	03/25/2030	1FE	
05530M AA 7	BCAP 2006-AA2 A1 - RMBS		06/25/2020	Paydown		72,042	70,720	54,132	56,077	0	1,644	0	1,644	0	72,042	0	0	0	434	01/25/2037	1FM	
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	06/01/2020	Paydown		83,549	81,275	71,206	75,331	0	788	0	788	0	83,549	0	0	0	1,295	06/26/2037	1FM	
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS		06/26/2020	Paydown		160,462	160,462	143,212	152,805	0	7,657	0	7,657	0	160,462	0	0	0	878	02/25/2037	1FM	
05549N AC 0	BDS 2018-FL1 B - CDO		05/15/2020	Call @ 100.00		1,914,313	1,914,313	1,914,313	1,912,679	0	2,560	0	2,560	0	1,915,240	0	(926)	(926)	20,533	01/18/2035	1FE	
05549V AA 6	BDS 2018-FL2 A - CDO		06/17/2020	Paydown		91,473	91,473	91,531	0	(57)	0	(57)	0	91,473	0	0	0	962	08/17/2035	1FE		
05568Y AA 6	BNSF 2007-1 PTC - ABS		04/01/2020	Paydown		240,107	240,107	240,107	240,174	0	(67)	0	(67)	0	240,107	0	0	0	7,198	04/01/2024	1FE	
05584A AA 8	HGVGI 17A A - ABS		06/25/2020	Paydown		60,391	60,391	60,376	60,379	0	12	0	12	0	60,391	0	0	0	727	05/25/2029	1FE	
05605G AA 0	B2R 2015-2 A - ABS		06/01/2020	Paydown		359,719	359,719	359,716	364,988	0	383	0	383	0	359,719	0	0	0	10,091	11/18/2048	1FE	
05946X H5 5	BAFC 2005-H 2A1 - CMO/RMBS		06/01/2020	Paydown		209,216	345,719	295,805	313,274	0	1,353	20,294	(18,940)	0	209,216	0	0	0	5,412	11/20/2035	1FM	
05946X YV 9	BAFC 2005-F 2A1 - CMO/RMBS		06/01/2020	Paydown		19,258	19,383	18,062	19,014	0	35	0	35	0	19,258	0	0	0	306	09/20/2035	2FM	
059475 AG 8	BOAA 2007-2 2A2 - CMO/RMBS		06/01/2020	Paydown		46,148	73,180	62,400	44,883	0	1,130	0	1,130	0	46,148	0	0	0	1,824	06/25/2037	1FM	
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS		06/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3	11/25/2035	1FM	
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS		06/01/2020	Paydown		863	865	846	870	0	(1)	0	(1)	0	863	0	0	0	14	11/25/2035	2FM	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol	
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS		06/01/2020	Paydown		755	753	577	575	0	9	0	9	0	755	0	0	0	16	10/25/2036	1FM	
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS		06/01/2020	Paydown		77,875	86,656	79,242	80,017	0	307	754	(447)	0	77,875	0	0	0	1,422	05/20/2036	1FM	
05952G AT 8	BAFC 2007-D 3A1 - CMO/RMBS		06/01/2020	Paydown		1,664	1,912	1,874	1,859	0	(3)	0	(3)	0	1,664	0	0	0	33	06/20/2037	1FM	
05952G AV 3	BAFC 2007-D 3A3 - CMO/RMBS		06/01/2020	Paydown		2,489	2,860	2,803	2,780	0	(4)	0	(4)	0	2,489	0	0	0	50	06/20/2037	1FM	
05953Y AH 4	BAFC 2007-4 A1B - RMBS		06/01/2020	Paydown		22,523	27,766	9,154	22,389	0	242	0	242	0	22,523	0	0	0	581	05/26/2037	1FM	
05990E AD 2	BAFC 2012-R6 2A2 - CMO/RMBS		06/26/2020	Paydown		51,850	54,174	47,145	49,915	0	677	0	677	0	51,850	0	0	0	315	07/28/2036	1FM	
07384M S8 6	BSARM 2004-5 3A - CMO/RMBS		06/01/2020	Paydown		29,536	29,536	29,933	29,820	0	(284)	0	(284)	0	29,536	0	0	0	493	07/25/2034	1FM	
07384Y KF 2	BSABS 2003-AC4 A - RMBS		06/01/2020	Paydown		67,931	67,931	68,653	67,767	0	(83)	0	(83)	0	67,931	0	0	0	1,606	09/25/2033	1FM	
07386H QZ 7	BALTA 2005-2 2A3 - CMO/RMBS		06/01/2020	Paydown		38,105	44,134	37,833	35,981	0	296	0	296	0	38,105	0	0	0	663	04/25/2035	1FM	
073879 M5 4	BSABS 2005-AC6 2A1 - CMO/RMBS		06/01/2020	Paydown		867	867	877	867	0	(1)	0	(1)	0	867	0	0	0	19	09/25/2020	1FM	
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013	C	06/20/2020	Paydown		50,665	50,665	50,750	50,705	0	(39)	0	(39)	0	50,665	0	0	0	1,172	12/20/2025	1FE	
11042B AA 0	BRITISH AIRWAYS PLC - ABS	C	04/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	286	12/20/2021	1FE	
11042B AA 0	BRITISH AIRWAYS PLC - ABS	C	06/20/2020	Maturity @ 100.00		65,706	65,706	65,706	65,712	0	(6)	0	(6)	0	65,706	0	0	0	1,276	12/20/2021	2FE	
123262 AN 7	BJETS 2018-1 A - ABS		06/15/2020	Paydown		75,073	75,073	75,071	75,087	0	(14)	0	(14)	0	75,073	0	0	0	1,281	02/15/2033	1FE	
12479L AA 8	CAI 2012-1 NTS - ABS	C	04/28/2020	Paydown		775,000	775,000	763,158	769,215	0	5,785	0	5,785	0	775,000	0	0	0	8,953	10/25/2027	1FE	
12479L AC 4	CAI 2013-1 NTS - ABS	C	04/28/2020	Paydown		1,395,000	1,395,000	1,371,312	1,383,831	0	11,169	0	11,169	0	1,395,000	0	0	0	15,562	03/27/2028	1FE	
12479R AB 3	CAUTO 2014-1 A - ABS		06/15/2020	Paydown		10,490	10,490	10,483	10,488	0	2	0	2	0	10,490	0	0	0	169	10/17/2044	1FE	
12479R AE 7	CAUTO 2017-1 A2 - ABS		06/15/2020	Paydown		4,252	4,252	4,283	4,249	0	(32)	0	(32)	0	4,252	0	0	0	74	04/15/2047	1FE	
12489W QE 7	CBASS 2005-CB8 AF3 - RMBS		06/01/2020	Paydown		82,382	82,382	79,498	80,421	0	1,961	0	1,961	0	82,382	0	0	0	1,168	12/25/2035	1FM	
12510H AA 8	CAUTO 2020-1 A1 - ABS		06/15/2020	Paydown		47,319	47,319	47,307	0	0	12	0	12	0	47,319	0	0	0	396	02/15/2050	1FE	
12510H AB 6	CAUTO 2020-1 A2 - ABS		06/15/2020	Paydown		36,804	36,804	36,798	0	0	6	0	6	0	36,804	0	0	0	347	02/15/2050	1FE	
12510H AC 4	CAUTO 2020-1 A3 - ABS		06/15/2020	Paydown		39,433	39,433	39,405	0	0	28	0	28	0	39,433	0	0	0	399	02/15/2050	1FE	
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS		06/01/2020	Paydown		3,603	3,478	1,447	2,093	0	60	0	60	0	3,603	0	0	0	58	06/20/2036	1FM	
125634 AG 0	CLIF 2013-1 NTS - ABS		06/18/2020	Paydown		25,000	25,000	24,996	24,956	0	44	0	44	0	25,000	0	0	0	295	03/20/2028	1FE	
125634 AJ 4	CLIF 2013-2 NTS - ABS		06/18/2020	Paydown		23,200	23,200	23,191	23,158	0	42	0	42	0	23,200	0	0	0	312	06/19/2028	1FE	
125634 AQ 8	CLIF 2014-2 NTS - ABS		06/18/2020	Paydown		269,662	269,660	266,762	267,003	0	2,660	0	2,660	0	269,662	0	0	0	3,579	10/18/2029	1FE	
12641P CJ 1	CSMC 2009-R 9A4 - CMO/RMBS		06/01/2020	Paydown		29,807	29,807	14,729	23,292	0	1,083	0	1,083	0	29,807	0	0	0	475	09/27/2038	1FM	
12641P CK 8	CSMC 2009-R 9A5 - CMO/RMBS		05/01/2020	Paydown		0	2	0	0	0	0	0	0	0	0	0	0	0	0	0	09/27/2038	1FM
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS		06/01/2020	Paydown		3,076	3,079	1,271	2,039	0	6	0	6	0	3,076	0	0	0	76	09/26/2037	1FM	
12641Q AF 9	CSMC 2009-7R 4A2 - CMO/RMBS		06/01/2020	Paydown		82,504	82,504	63,521	63,230	0	2,092	0	2,092	0	82,504	0	0	0	2,092	07/26/2037	1FM	
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS		05/01/2020	Paydown		0	54	0	19	5	(0)	0	5	0	0	0	0	0	1	07/26/2037	1FM	
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS		06/25/2020	Paydown		84,222	104,831	15,662	28,453	0	2,776	0	2,776	0	84,222	0	0	0	2,489	12/26/2036	1FM	
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS		06/01/2020	Paydown		8,618	8,618	8,618	8,581	0	12	0	12	0	8,618	0	0	0	202	01/26/2036	1FM	
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS		04/01/2020	Paydown		0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	01/26/2036	1FM
12641Q DH 2	CSMC 2009-7R 146 - CMO/RMBS		06/01/2020	Paydown		30,002	30,002	19,610	19,370	0	240	0	240	0	30,002	0	0	0	263	04/26/2037	1FM	
12641Q DM 1	CSMC 2009-7R 151 - CMO/RMBS		06/25/2020	Paydown		29,934	29,934	26,992	28,813	0	535	0	535	0	29,934	0	0	0	718	04/26/2037	1FM	
12641Q DP 4	CSMC 2009-7R 153 - CMBS/CMO/RMBS		06/01/2020	Paydown		0	10,252	2,863	3,923	0	49	0	49	0	0	0	0	0	292	04/26/2037	1FM	
12641Q DQ 2	CSMC 2009-7R 154 - CMO/RMBS		05/27/2020	Paydown		0	5,340	3,717	173	1,717	(4,252)	0	(2,535)	0	0	0	0	0	127	04/26/2037	1FM	
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS		06/25/2020	Paydown		40,958	40,958	5,490	18,182	0	2,614	0	2,614	0	40,958	0	0	0	83	03/25/2037	1FM	
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS		05/24/2020	Adjustment		0	0	0	0	0	0	0	0	(60)	0	0	60	60	0	03/25/2037	1FM	

QE05.7

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
12641Q	EL 2		06/01/2020	Paydown.....		73,111	73,111	73,111	72,418	0	209	0	209	0	73,111	0	0	0	502	03/26/2037	1FM.....
12647H	BC 9		06/25/2020	Paydown.....		174,703	216,938	157,456	175,004	0	4,269	0	4,269	0	174,703	0	0	0	1,265	12/30/2036	1FM.....
126670	CJ 5		06/01/2020	Paydown.....		147,070	147,070	80,753	137,761	0	9,309	0	9,309	0	147,070	0	0	0	2,558	03/27/2034	1FM.....
12667F	5E 1		06/01/2020	Paydown.....		112,042	121,818	110,355	116,892	0	12	6,488	(6,476)	0	112,042	0	0	0	2,791	04/25/2035	1FM.....
12667F	RE 7		06/01/2020	Paydown.....		118,334	118,334	120,109	118,707	0	(373)	0	(373)	0	118,334	0	0	0	2,450	08/25/2024	1FM.....
12667F	VF 9		06/01/2020	Paydown.....		11,728	11,728	11,933	11,814	0	(87)	0	(87)	0	11,728	0	0	0	281	10/25/2034	1FM.....
12668A	4C 6		06/25/2020	Paydown.....		10,386	10,372	0	2,391	0	537	0	537	0	10,386	0	0	0	91	01/25/2036	1FM.....
12668B	YA 5		06/01/2020	Paydown.....		3,147	3,445	612	1,541	0	44	0	44	0	3,147	0	0	0	87	05/25/2036	1FM.....
126694	D5 4		06/01/2020	Paydown.....		54,867	53,129	46,535	45,569	0	1,004	0	1,004	0	54,867	0	0	0	924	04/22/2036	1FM.....
126694	HN 1		06/01/2020	Paydown.....		3,780	3,739	2,482	2,927	0	4	0	4	0	3,780	0	0	0	80	11/25/2035	1FM.....
126694	QJ 0		06/01/2020	Paydown.....		58,721	59,628	54,131	56,984	0	319	0	319	0	58,721	0	0	0	871	12/20/2035	1FM.....
126694	UJ 5		06/01/2020	Paydown.....		7,908	7,908	6,843	6,860	0	92	0	92	0	7,908	0	0	0	117	01/25/2036	1FM.....
12669F	V8 3		06/01/2020	Paydown.....		1,465	1,465	1,467	1,460	0	5	0	5	0	1,465	0	0	0	27	09/20/2034	1FM.....
12669F	VH 3		06/01/2020	Paydown.....		2,027	2,027	2,031	2,006	0	21	0	21	0	2,027	0	0	0	37	05/25/2034	1FM.....
12669G	BY 6		06/01/2020	Paydown.....		8,453	8,453	8,490	8,332	0	120	0	120	0	8,453	0	0	0	114	11/20/2034	1FM.....
12669G	BZ 3		06/01/2020	Paydown.....		12,191	12,191	12,245	11,985	0	207	0	207	0	12,191	0	0	0	164	11/20/2034	1FM.....
12803P	AB 4		05/20/2020	Paydown.....		15,000	15,000	14,884	14,933	0	67	0	67	0	15,000	0	0	0	488	08/20/2047	2FE.....
134429	BE 8		04/01/2020	Call @ 100.00.....		0	0	0	0	0	0	0	0	0	0	0	0	0	132,596	03/15/2023	2FE.....
14575H	AA 6		06/15/2020	Paydown.....		20,636	20,636	20,629	20,632	0	5	0	5	0	20,636	0	0	0	389	02/15/2046	1FE.....
14855J	AB 1		06/15/2020	Paydown.....		101,042	101,042	100,929	100,949	0	93	0	93	0	101,042	0	0	0	2,069	08/15/2041	1FE.....
15673L	AA 5		04/15/2020	Paydown.....		736,692	736,692	736,692	736,654	0	37	0	37	0	736,692	0	0	0	12,607	10/15/2027	1FE.....
156777	ZZ 0		06/08/2020	Direct.....		1,434,211	1,434,211	1,428,319	1,066,115	0	1,460	0	1,460	0	1,434,211	0	0	0	30,422	11/20/2026	1Z.....
16159W	AC 8		04/01/2020	Paydown.....		259,601	259,601	265,767	0	0	(6,166)	0	(6,166)	0	259,601	0	0	0	2,272	03/25/2035	1FE.....
16159W	AC 8		06/01/2020	Paydown.....		491,660	491,660	503,337	0	0	(11,677)	0	(11,677)	0	491,660	0	0	0	6,333	03/25/2050	1FM.....
16162W	PV 5		06/01/2020	Paydown.....		2,221	2,127	1,590	1,557	0	40	0	40	0	2,221	0	0	0	32	01/25/2036	1FM.....
16162X	AD 9		06/25/2020	Paydown.....		20,044	20,044	14,401	13,619	0	(167)	0	(167)	0	20,044	0	0	0	460	11/25/2036	1FM.....
16165Y	AV 4		06/01/2020	Paydown.....		672,096	187,520	162,739	148,999	0	984	0	984	0	672,096	0	0	0	3,663	08/25/2037	1FM.....
17181C	AA 6		06/20/2020	Paydown.....		58,673	58,673	58,673	58,672	0	2	0	2	0	58,673	0	0	0	597	03/20/2043	1FE.....
17307G	4H 8		06/01/2020	Paydown.....		2,919	2,919	0	929	0	41	0	41	0	2,919	0	0	0	31	03/25/2036	1FM.....
17307G	TY 4		06/01/2020	Paydown.....		30,749	33,632	30,444	31,547	0	(3)	932	(935)	0	30,749	0	0	0	492	08/25/2035	1FM.....
17307G	VN 5		06/01/2020	Paydown.....		4,490	4,490	0	1,636	0	116	0	116	0	4,490	0	0	0	112	08/25/2035	1FM.....
17309A	AD 1		06/01/2020	Paydown.....		24,932	28,144	26,758	26,377	0	77	0	77	0	24,932	0	0	0	628	04/25/2036	1FM.....
17312V	AA 6		06/01/2020	Paydown.....		5,040	4,622	1,613	1,652	0	206	0	206	0	5,040	0	0	0	77	03/25/2037	1FM.....
18976G	AR 7		06/01/2020	Paydown.....		46,357	56,234	32,646	45,466	0	398	0	398	0	46,357	0	0	0	1,392	06/25/2037	1FM.....
19421U	AA 2		06/25/2020	Paydown.....		33,159	33,159	32,998	32,998	0	161	0	161	0	33,159	0	0	0	374	12/28/2048	1FE.....
20267U	AA 7		06/25/2020	Paydown.....		112,202	112,202	112,171	112,177	0	25	0	25	0	112,202	0	0	0	1,192	10/25/2040	1FE.....
21075W	CJ 2		06/01/2020	Paydown.....		1,320	1,320	246	153	0	23	0	23	0	1,320	0	0	0	36	03/15/2027	1FM.....
210795	QB 9		04/29/2020	Paydown.....		124,503	124,503	126,370	125,635	0	(1,133)	0	(1,133)	0	124,503	0	0	0	2,490	04/29/2026	1FE.....
21872M	AA 0		06/01/2020	Paydown.....		17,524	17,524	17,524	17,523	0	1	0	1	0	17,524	0	0	0	310	11/15/2052	1FE.....
21872N	AA 8		06/01/2020	Paydown.....		26,434	26,434	26,433	26,433	0	1	0	1	0	26,434	0	0	0	298	10/17/2052	1FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
227170	AE 7		06/18/2020	Paydown.....		62,500	62,500	61,527	61,909	0	591	0	591	0	62,500	0	0	0	802	04/18/2028	1FE.....
23242L	AB 9		06/15/2020	Paydown.....		14,308	14,308	9,998	13,453	0	52	0	52	0	14,308	0	0	0	85	07/15/2036	1FM.....
23342K	AC 8		06/25/2020	Paydown.....		136,592	174,339	170,485	171,228	0	(34,636)	0	(34,636)	0	136,592	0	0	0	2,129	05/27/2042	1FE.....
23359*	AA 7		06/19/2020	NON-CASH BROKER.....		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	35,739	06/19/2020	5.....
247358	AA 2		05/07/2020	Various.....		340,457	340,457	340,457	340,486	0	(29)	0	(29)	0	340,457	0	0	0	8,086	11/07/2021	1FE.....
25150M	AC 0		06/25/2020	Paydown.....		22,056	22,056	17,369	19,025	0	3,031	0	3,031	0	22,056	0	0	0	175	12/25/2036	1FM.....
25150R	AD 7		04/01/2020	Paydown.....		0	0	0	0	0	0	0	0	0	0	0	0	0	4	02/25/2037	1Z.....
25150R	AD 7		06/25/2020	Paydown.....		100,592	102,386	94,350	100,602	0	5,328	0	5,328	0	100,592	0	0	0	598	02/25/2037	1Z.....
251510	DP 5		06/01/2020	Paydown.....		65,065	65,065	65,452	61,395	0	3,671	0	3,671	0	65,065	0	0	0	1,447	04/25/2035	1FM.....
251510	DQ 3		06/25/2020	Various.....		(4,043)	(4,043)	(3,467)	0	0	(3)	0	(3)	0	(4,625)	0	582	582	(11)	04/25/2035	1FM.....
251510	MD 2		06/01/2020	Paydown.....		5,831	5,804	68	3,954	0	75	0	75	0	5,831	0	0	0	115	02/25/2036	1FM.....
25470X	AE 5		05/07/2020	Various.....		1,061,875	1,050,000	1,033,500	1,045,168	0	1,103	0	1,103	0	1,046,271	0	15,604	15,604	29,672	06/01/2021	4FE.....
25755T	AG 5		04/25/2020	Paydown.....		22,500	22,500	22,379	22,427	0	73	0	73	0	22,500	0	0	0	347	07/25/2047	2FE.....
25755T	AJ 9		04/25/2020	Paydown.....		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	51	07/27/2048	2FE.....
25755T	AK 6		04/25/2020	Paydown.....		3,750	3,750	3,749	3,749	0	1	0	1	0	3,750	0	0	0	81	07/27/2048	2FE.....
258258	AA 0		05/30/2020	Paydown.....		64,339	64,339	64,339	64,342	0	(3)	0	(3)	0	64,339	0	0	0	1,649	11/30/2024	3FE.....
26208L	AA 6		04/20/2020	Paydown.....		7,500	7,500	7,553	7,540	0	(40)	0	(40)	0	7,500	0	0	0	196	07/20/2045	2FE.....
26208L	AC 2		04/20/2020	Paydown.....		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	59	04/20/2048	2FE.....
26224H	AA 5		04/15/2020	Paydown.....		82,867	82,867	82,866	82,869	0	(3)	0	(3)	0	82,867	0	0	0	1,649	04/15/2027	2FE.....
26224H	AE 7		04/15/2020	Paydown.....		40,898	40,898	40,891	40,896	0	3	0	3	0	40,898	0	0	0	736	04/15/2027	2FE.....
26817R	AB 4		06/01/2020	Call @ 100.00.....		1,009,790	1,000,000	1,002,500	0	(51)	0	(51)	0	1,002,449	0	(2,449)	(2,449)	39,165	06/01/2023	3FE.....	
26829C	AZ 0		04/20/2020	Paydown.....		50,000	50,000	49,969	49,963	0	37	0	37	0	50,000	0	0	0	656	04/22/2030	1FE.....
26848*	AA 9		04/15/2020	Paydown.....		171,300	171,300	171,300	0	0	0	0	0	171,300	0	0	0	1,597	01/15/2036	2Z.....	
26857E	AA 6		06/25/2020	Paydown.....		671,994	671,994	671,856	671,857	0	137	0	137	0	671,994	0	0	0	7,082	03/25/2044	1FE.....
28108P	AA 4		04/01/2020	Paydown.....		15,646	15,646	15,725	15,644	0	2	0	2	0	15,646	0	0	0	414	10/01/2025	1FE.....
28108P	AB 2		04/01/2020	Paydown.....		16,461	16,461	16,489	16,457	0	4	0	4	0	16,461	0	0	0	413	10/01/2025	1FE.....
282523	AK 5		04/15/2020	Paydown.....		7,574	7,574	7,574	7,574	0	0	0	0	0	7,574	0	0	0	168	10/15/2031	1FE.....
28618W	AA 2		06/19/2020	Paydown.....		41,180	41,180	39,816	40,702	0	478	0	478	0	41,180	0	0	0	384	04/19/2044	1FE.....
28852E	AA 7		05/15/2020	Paydown.....		119,769	119,769	119,769	119,745	0	24	0	24	0	119,769	0	0	0	2,123	02/15/2029	1FE.....
29445U	AB 1		06/25/2020	Paydown.....		141,646	141,646	117,699	124,386	0	17,260	0	17,260	0	141,646	0	0	0	890	04/25/2037	1FM.....
30069L	AA 6		06/17/2020	Paydown.....		53,151	53,151	53,151	53,151	0	0	0	0	0	53,151	0	0	0	574	04/17/2036	1FE.....
30290U	AL 3		04/09/2020	RW Baird.....		997,500	1,000,000	997,813	997,686	0	26	0	26	0	997,713	0	(213)	(213)	13,830	08/25/2045	1FM.....
317579	AA 8		04/30/2020	Paydown.....		614,430	614,430	614,430	614,463	0	(32)	0	(32)	0	614,430	0	0	0	15,361	07/30/2026	1FE.....
32027L	AE 5		06/25/2020	Paydown.....		136,723	136,723	120,868	127,820	0	8,903	0	8,903	0	136,723	0	0	0	831	10/25/2036	1FM.....
32028H	AD 5		05/26/2020	Paydown.....		57,933	57,933	53,986	57,520	0	413	0	413	0	57,933	0	0	0	279	07/25/2036	1FM.....
32051G	EZ 4		06/01/2020	Paydown.....		67,267	67,267	57,177	56,404	0	10,863	0	10,863	0	67,267	0	0	0	1,077	02/25/2035	1FM.....
32051G	XQ 3		06/01/2020	Paydown.....		2,019	2,038	1,883	1,662	0	26	0	26	0	2,019	0	0	0	37	11/25/2035	1FM.....
32113J	CG 8		06/25/2020	Paydown.....		300,336	300,336	256,881	277,707	0	22,629	0	22,629	0	300,336	0	0	0	2,314	02/25/2036	1FM.....
34417Q	AA 6		04/30/2020	Paydown.....		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	194	10/30/2048	2FE.....
35040U	AA 9		06/15/2020	Paydown.....		117,808	117,808	117,791	117,799	0	10	0	10	0	117,808	0	0	0	1,610	07/15/2033	1FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
35041J AA 3	FFIN 2019-1 A - ABS		06/15/2020	Paydown		432,748	432,748	432,681	432,153	0	595	0	595	0	432,748	0	0	0	6,877	11/15/2034	1FE
357081 AE 8	FREMF 2015-K720 B - CMBS		04/17/2020	RW Baird		1,015,375	1,000,000	893,125	952,394	0	5,213	0	5,213	0	957,606	0	57,769	57,769	13,386	08/26/2047	1FM
361856 DX 2	GMACM 2004-HE5 A5 - RMBS		06/01/2020	Paydown		21,725	21,725	0	13,189	0	8,537	0	8,537	0	21,725	0	0	0	532	09/25/2034	1FM
36185M AJ 1	GMACM 2005-AF1 A2 - CMO/RMBS		06/25/2020	Paydown		6,832	7,470	5,536	6,317	0	90	810	(720)	0	6,832	0	0	0	56	07/25/2035	1FM
3622EA AA 8	GSA 2007-3 1AA - RMBS		06/25/2020	Paydown		18,473	18,473	12,250	11,244	0	204	0	204	0	18,473	0	0	0	119	03/25/2037	1FM
362341 7S 2	GSR 2006-1F 4A1 - CMO/RMBS		06/01/2020	Paydown		93,685	97,979	104,005	91,776	0	(98)	0	(98)	0	93,685	0	0	0	1,991	02/25/2036	1FM
36242D BZ 5	GSR 2004-9 B1 - CMO/RMBS		06/01/2020	Paydown		22,867	22,867	22,210	22,261	0	606	0	606	0	22,867	0	0	0	368	08/25/2034	1FM
36242D PG 2	GSR 2004-14 3A2 - CMO/RMBS		06/01/2020	Paydown		45,772	45,772	45,070	44,644	0	1,128	0	1,128	0	45,772	0	0	0	671	12/25/2034	1FM
36242D UQ 4	GSR 2005-AR1 4A1 - CMO/RMBS		06/01/2020	Paydown		9,016	9,016	8,768	8,701	0	315	0	315	0	9,016	0	0	0	123	01/25/2035	1FM
36242D VY 6	GSR 2005-AR1 4A2 - CMO/RMBS		06/01/2020	Paydown		1,191	1,191	1,131	1,123	0	68	0	68	0	1,191	0	0	0	16	01/25/2035	1FM
36655Y AB 3	GARR 2018-1 A1T - CDO		06/22/2020	Paydown		174,879	174,879	174,879	174,929	0	(51)	0	(51)	0	174,879	0	0	0	2,656	03/22/2027	1FE
36828Q QH 2	GECMC 2005-C4 AJ - CMBS		04/01/2020	Paydown		0	0	0	0	0	(124)	0	(124)	0	0	0	0	0	0	11/10/2045	1FM
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR...		06/01/2020	Paydown		13,566	13,566	13,422	16,616	0	(58)	0	(58)	0	13,566	0	0	0	262	09/01/2034	1FM
40423X AB 8	NZES 2018-PLS1 A - CMO/RMBS		06/25/2020	Paydown		162,578	162,578	162,576	162,577	0	1	0	1	0	162,578	0	0	0	2,160	01/27/2048	1FE
40423X AC 6	NZES 2018-PLS1 B - CMO/RMBS		06/25/2020	Paydown		81,289	81,289	81,289	81,289	0	0	0	(0)	0	81,289	0	0	0	1,213	01/27/2048	1FE
40423X AF 9	NZES 2018-PLS2 A - ABS		06/25/2020	Paydown		676,622	676,622	676,611	676,620	0	2	0	2	0	676,622	0	0	0	9,190	02/25/2048	1FE
40423X AG 7	NZES 2018-PLS2 B - ABS		06/25/2020	Paydown		199,006	199,006	199,005	199,007	0	(0)	0	(0)	0	199,006	0	0	0	3,070	02/25/2048	1FE
40432B AA 7	HALO 2007-2 1A1 - CMO/RMBS		04/27/2020	Paydown		4,471	4,471	3,790	4,026	1,173	656	2,407	(578)	0	4,471	0	0	0	75	09/25/2037	1FM
40432B AZ 2	HALO 2007-2 3A6 - CMO/RMBS		06/01/2020	Paydown		8,963	8,997	5,164	5,538	0	(71)	438	(509)	0	8,963	0	0	0	269	09/25/2037	1FM
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS		06/01/2020	Paydown		16,710	16,710	16,637	16,592	0	119	0	119	0	16,710	0	0	0	225	06/19/2034	1FM
41161P FV 0	HVMLT 2004-6 5A - CMO/RMBS		06/01/2020	Paydown		2,769	2,769	2,807	2,820	0	(51)	0	(51)	0	2,769	0	0	0	52	08/19/2034	1FM
41161V AC 4	HVMLT 2006-7 2AA - RMBS		06/19/2020	Paydown		339,746	346,183	254,701	276,030	0	7,667	0	7,667	0	339,746	0	0	0	2,174	09/19/2036	1FM
41162N AC 1	HVMLT 2006-14 A1A - RMBS		06/19/2020	Paydown		237,903	237,903	183,465	185,408	0	52,495	0	52,495	0	237,903	0	0	0	1,441	02/19/2037	1FM
411707 AB 8	HNGRY 2018-1 A1 - ABS		06/20/2020	Paydown		8,500	8,500	8,486	8,491	0	9	0	9	0	8,500	0	0	0	90	06/22/2048	2FE
411707 AD 4	HNGRY 2018-1 A2 - ABS		06/20/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	62	06/22/2048	2FE
42806D AH 2	HERTZ 2015-3 A - ABS		06/25/2020	Paydown		588,961	588,961	582,335	587,534	0	1,427	0	1,427	0	588,961	0	0	0	7,293	09/27/2021	1FE
42806D CN 7	HERTZ 193 A - ABS		06/01/2020	Various		4,862,853	5,000,000	4,999,976	4,999,977	0	(248)	0	(248)	0	4,999,729	0	(136,876)	(136,876)	58,337	10/27/2025	1FE
42809H AG 2	HESS CORP		06/03/2020	JP Morgan		5,100,000	5,000,000	4,989,500	4,992,542	0	377	0	377	0	4,992,920	0	107,080	107,080	145,722	04/01/2027	3FE
43133A AA 5	HITR 2018-1 A1 - CDO	C	04/10/2020	Paydown		222,196	222,196	217,752	218,092	0	4,105	0	4,105	0	222,196	0	0	0	3,707	10/11/2038	1FE
43283A AA 3	HGVT 2017-A A - ABS		06/25/2020	Paydown		146,597	146,597	145,836	145,976	0	621	0	621	0	146,597	0	0	0	1,625	12/26/2028	1FE
43285H AA 6	HGVT 20A A - ABS		06/25/2020	Paydown		26,423	26,423	26,422	0	0	2	0	2	0	26,423	0	0	0	30	02/25/2039	1FE
43739E AP 2	HMBT 2005-1 A1 - RMBS		06/25/2020	Paydown		24,448	24,448	21,482	22,191	0	164	681	(517)	0	24,448	0	0	0	180	03/25/2035	1FM
43739H AA 8	HMBT 2006-2 A1 - RMBS		06/25/2020	Paydown		79,175	79,175	69,278	72,475	0	6,700	0	6,700	0	79,175	0	0	0	545	12/25/2036	1FM
440405 AE 8	HORZN 181 A - ABS		04/15/2020	Paydown		2,450	2,450	2,450	2,466	0	(0)	0	(0)	0	2,450	0	0	0	46	12/15/2038	1FE
44040H AA 0	HORZN 2019 A - ABS		05/15/2020	Paydown		3,628	3,628	3,628	3,628	0	(0)	0	(0)	0	3,628	0	0	0	48	07/15/2039	1FE
45254N MZ 7	IMM 2005-2 1A2 - RMBS		06/25/2020	Paydown		23,294	23,294	19,567	20,655	0	2,639	0	2,639	0	23,294	0	0	0	187	04/25/2035	1FM
45254N NT 0	IMM 2005-3 M1 - RMBS		06/25/2020	Paydown		5,605	5,605	0	1,056	0	432	0	432	0	5,605	0	0	0	100	08/25/2035	1FM
45257E AB 0	IMSA 2006-5 1AB - RMBS		06/25/2020	Paydown		244,581	249,232	216,229	218,451	0	11,403	0	11,403	0	244,581	0	0	0	1,517	02/25/2037	1FM
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS		06/25/2020	Paydown		26,444	29,043	21,532	21,598	0	455	561	(106)	0	26,444	0	0	0	244	02/25/2035	1FM
45660L LP 2	INDX 2005-AR7 4A1 - CMO/RMBS		05/01/2020	Paydown		58,376	58,376	51,511	52,244	0	413	0	413	0	58,376	0	0	0	904	06/25/2035	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
45660L LQ 0	INDX 2005-AR7 5A1 - CMO/RMBS.....		06/01/2020	Paydown.....		5,118	5,118	3,769	4,340	0	50	606	(556)	0	5,118	0	0	0	81	06/25/2035	1FM.....
45660N X9 1	INDX 2004-AR6 5A2 - CMO/RMBS.....		06/01/2020	Paydown.....		1,988	1,988	1,630	1,649	0	339	0	339	0	1,988	0	0	0	34	10/25/2034	1FM.....
45686@ AB 0	INFRASTRIPES LLC.....		06/30/2020	Direct.....		3,000	3,000	2,950	2,952	0	4	0	4	0	3,000	0	0	0	117	09/30/2024	2PL.....
46590B AA 2	J.P. MORGAN TAX EXEMPT PASS THROUGH TRUS.....		06/01/2020	Paydown.....		210,299	210,299	210,299	210,290	0	10	0	10	0	210,299	0	0	0	3,100	06/17/2041	1FE.....
46591K AC 7	JPMMT 198 A3 - CMO/RMBS.....		06/01/2020	Paydown.....		1,196,070	1,196,070	1,211,581	1,211,540	0	(15,462)	0	(15,462)	0	1,196,070	0	0	0	16,149	03/25/2050	1FE.....
46617Y AP 8	JFIN 2015R A2R - CDO.....	C	06/15/2020	Paydown.....		896,747	896,747	896,747	896,456	0	291	0	291	0	896,747	0	0	0	12,631	03/16/2026	1FE.....
46619U AB 5	APEXC 2017 AF - CDO.....		04/24/2020	Paydown.....		22,171	22,171	22,171	22,173	0	(1)	0	(1)	0	22,171	0	0	0	399	04/24/2029	1FE.....
46619X AA 1	HENDR 2015-3 A - ABS.....		06/15/2020	Paydown.....		23,351	23,351	23,330	23,331	0	19	0	19	0	23,351	0	0	0	403	03/17/2070	1FE.....
466247 UG 6	JPMMT 2005-A6 7A1 - CMO/RMBS.....		06/01/2020	Paydown.....		58,891	37,531	36,687	37,608	0	19	0	19	0	58,891	0	0	0	710	08/25/2035	1FM.....
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS.....		06/01/2020	Paydown.....		4,854	7,158	4,833	4,099	0	(39)	0	(39)	0	4,854	0	0	0	179	12/25/2035	1FM.....
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS.....		06/01/2020	Paydown.....		25,820	25,628	1,993	18,807	0	417	0	417	0	25,820	0	0	0	392	03/25/2036	1FM.....
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS.....		06/01/2020	Paydown.....		2,070	2,092	0	1,401	0	43	0	43	0	2,070	0	0	0	32	04/25/2037	1FM.....
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS.....		06/01/2020	Paydown.....		29,188	29,188	23,679	25,255	0	3,933	0	3,933	0	29,188	0	0	0	428	07/29/2037	1FM.....
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS.....		06/01/2020	Paydown.....		6,169	6,169	4,784	6,168	0	1	0	1	0	6,169	0	0	0	223	11/26/2036	1FM.....
46633M AM 1	JPMRR 2009-6 2A2 - CMO/RMBS.....		06/01/2020	Paydown.....		11,398	12,036	1,216	0	0	11,398	0	11,398	0	11,398	0	0	0	212	04/26/2035	1FM.....
466365 AA 1	JACK 2019-1 A2I - ABS.....		05/25/2020	Paydown.....		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	348	08/25/2049	2FE.....
46637U AA 5	JPTPE A - CMO/RMBS.....		06/01/2020	Paydown.....		458,119	458,119	442,085	443,602	0	14,517	0	14,517	0	458,119	0	0	0	6,002	10/27/2042	1FE.....
46637V AA 3	JPTPE A - CMO/RMBS.....		06/01/2020	Paydown.....		60,492	60,492	60,069	60,102	0	390	0	390	0	60,492	0	0	0	766	09/17/2042	1FE.....
46639A AA 7	JPTPE A - CMO/RMBS.....		06/01/2020	Paydown.....		64,291	64,291	61,719	61,944	0	2,346	0	2,346	0	64,291	0	0	0	672	12/27/2042	1FE.....
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES.....		06/25/2020	Paydown.....		223,540	223,541	204,819	215,096	0	8,445	0	8,445	0	223,540	0	0	0	1,362	06/26/2047	1FE.....
472320 AA 8	JMAC 08R1 A - CMO/RMBS.....		06/01/2020	Paydown.....		73,934	74,141	54,237	59,262	0	1,180	0	1,180	0	73,934	0	0	0	1,986	06/25/2047	1FM.....
472321 AA 6	JMAC 2008-R2 1A1 - CMO/RMBS.....		06/01/2020	Paydown.....		8,940	8,940	6,851	7,961	0	979	0	979	0	8,940	0	0	0	233	09/30/2035	1FM.....
472321 AG 3	JMAC 2008-R2 1A3 - CMO/RMBS.....		06/30/2020	Paydown.....		(26,300)	8,032	42	0	0	(26,460)	0	(26,460)	0	(31,243)	0	4,943	4,943	200	09/30/2036	1FM.....
47232C AH 7	JMAC 2009-R1 4A2 - CMO/RMBS.....		06/01/2020	Paydown.....		6,749	7,756	7,705	7,756	0	(12)	38	(49)	0	6,749	0	0	0	134	06/21/2037	1FM.....
47232D AA 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		05/25/2020	Paydown.....		89,915	89,914	78,048	89,381	0	429	0	429	0	89,915	0	0	0	660	04/25/2037	1FM.....
47232D AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		8,222	8,222	8,222	8,171	0	37	0	37	0	8,222	0	0	0	259	09/01/2036	1FM.....
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		0	6	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2036	1FM.....
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		47,479	47,479	45,016	46,286	0	260	0	260	0	47,479	0	0	0	952	09/01/2036	1FM.....
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		0	41,058	13,837	24,084	0	371	0	371	0	0	0	0	0	859	09/01/2036	1FM.....
47232D BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/25/2020	Paydown.....		24,968	24,968	0	24,861	0	198	0	198	0	24,968	0	0	0	164	09/25/2036	1FM.....
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/25/2020	Paydown.....		0	22,807	0	8	0	(9)	0	(9)	0	0	0	0	0	164	09/25/2036	1FM.....
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		36,410	36,410	16,082	28,820	0	1,360	0	1,360	0	36,410	0	0	0	439	05/01/2036	1FM.....
47232D CQ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/25/2020	Paydown.....		4,198	4,198	1,538	3,846	0	268	0	268	0	4,198	0	0	0	103	12/25/2036	1FM.....
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		05/25/2020	Paydown.....		0	16	2	0	0	0	0	0	0	0	0	0	0	0	12/25/2036	1FM.....
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		20,774	20,774	3,686	9,167	0	726	0	726	0	20,774	0	0	0	334	04/01/2047	1FM.....
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		05/01/2020	Paydown.....		0	17	0	0	0	0	0	0	0	0	0	0	0	0	04/01/2047	1FM.....
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		1,761	1,762	1,391	1,618	0	62	0	62	0	1,761	0	0	0	42	06/01/2037	1FM.....
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		5,479	5,347	1,005	1,802	0	169	0	169	0	5,479	0	0	0	133	08/01/2037	1FM.....
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		64,930	64,930	39,844	59,305	0	2,411	0	2,411	0	64,930	0	0	0	1,088	09/01/2035	1FM.....
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		0	4,189	1,248	1,389	0	50	0	50	0	0	0	0	0	57	09/01/2035	1FM.....

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini strative Symbol
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5.....		06/01/2020	Paydown.....		18,174	18,174	12,736	11,696	0	125	0	125	0	18,174	0	0	0	85	12/01/2036	1FM.....
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS.....		06/01/2020	Paydown.....		51,989	51,989	50,527	47,881	0	4,108	0	4,108	0	51,989	0	0	0	861	11/26/2037	1FM.....
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		12,577	12,577	12,577	12,524	0	0	0	0	0	12,577	0	0	0	328	02/01/2037	1FM.....
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	2,654	0	0	0	0	0	0	0	0	0	0	0	66	02/01/2037	1FM.....
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		9,434	9,434	9,434	9,397	0	1	0	1	0	9,434	0	0	0	236	02/01/2037	1FM.....
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	1,991	0	215	0	(6)	0	(6)	0	0	0	0	0	48	02/01/2037	1FM.....
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		11,169	11,169	4,536	7,707	0	971	0	971	0	11,169	0	0	0	169	09/01/2035	1FM.....
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	110	10	16	0	0	0	0	0	0	0	0	0	2	09/01/2035	1FM.....
47232V BG 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		39,183	39,183	0	37,286	0	870	0	870	0	39,183	0	0	0	325	11/01/2036	1FM.....
47232V BJ 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/30/2020	Adjustment.....		0	0	0	0	0	0	0	0	(724)	0	724	724	0	0	11/01/2036	1FM.....
47232V BL 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	1,694	0	2	0	(2)	0	(2)	0	0	0	0	0	15	11/01/2036	1FM.....
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		13,786	13,786	13,786	13,731	0	10	0	10	0	13,786	0	0	0	328	11/01/2036	1FM.....
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	596	0	66	0	(1)	0	(1)	0	0	0	0	0	15	11/01/2036	1FM.....
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		04/01/2020	Paydown.....		1,486	1,486	0	1,475	86	153	0	239	0	1,486	0	0	0	18	11/01/2037	1FM.....
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		2,868	2,867	0	2,901	169	468	0	637	0	2,868	0	0	0	50	11/01/2037	5FM.....
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		17,191	17,191	17,191	17,093	0	8	0	8	0	17,191	0	0	0	473	07/01/2036	1FM.....
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	3,962	63	522	0	(5)	0	(5)	0	0	0	0	0	98	07/01/2036	1FM.....
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		32,464	32,464	27,350	31,209	0	383	0	383	0	32,464	0	0	0	273	04/01/2037	1FM.....
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		8,460	8,460	8,460	8,308	0	22	0	22	0	8,460	0	0	0	213	04/01/2036	1FM.....
47232V DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		04/01/2020	Paydown.....		1,417	1,417	1,417	1,413	0	4	0	4	0	1,417	0	0	0	12	03/01/2036	1FM.....
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		16,072	16,072	11,498	12,162	0	67	0	67	0	16,072	0	0	0	421	03/01/2036	1FM.....
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/30/2020	Paydown.....		0	4,023	0	19	0	(54)	0	(54)	0	(2,309)	0	2,309	2,309	80	03/01/2036	1FM.....
47232V ED 0	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		19,493	19,493	19,210	19,409	0	47	0	47	0	19,493	0	0	0	466	03/01/2037	1FM.....
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	9,128	0	0	0	(0)	0	(0)	0	0	0	0	0	220	03/01/2037	1FM.....
47232V EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		10,174	10,174	9,717	10,131	0	36	0	36	0	10,174	0	0	0	245	04/01/2037	1FM.....
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	10,559	0	0	0	0	0	0	0	0	0	0	0	262	04/01/2037	1FM.....
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		18,838	18,838	18,757	18,757	0	2	0	2	0	18,838	0	0	0	451	02/01/2036	1FM.....
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	8,748	3,321	5,641	0	100	0	100	0	0	0	0	0	223	02/01/2036	1FM.....
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		46,665	46,665	19,297	34,053	0	3,566	0	3,566	0	46,665	0	0	0	551	01/01/2047	1FM.....
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		16,260	16,260	9,900	13,634	0	219	0	219	0	16,260	0	0	0	336	02/01/2036	1FM.....
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/01/2020	Paydown.....		0	6,521	0	3,359	0	127	0	127	0	0	0	0	0	154	02/01/2036	1FM.....
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4.....		06/30/2020	Paydown.....		0	277	3	1	0	(2)	0	(2)	0	(5,695)	0	5,695	5,695	3	01/01/2047	1FM.....
47760Q AA 1	JIMMY 2017-1 2I - ABS.....		04/30/2020	Paydown.....		8,905	8,905	8,889	8,895	0	10	0	10	0	8,905	0	0	0	161	07/30/2047	2FE.....
48244X AA 0	KDAC 2017-1 A - ABS.....	C	04/15/2020	Paydown.....		10,832	10,832	10,832	10,832	0	0	0	0	0	10,832	0	0	0	152	12/15/2042	1FE.....
49255P AA 1	KSTRL 2018-1 A - ABS.....	C	06/15/2020	Paydown.....		35,641	35,641	34,636	34,743	0	898	0	898	0	35,641	0	0	0	626	12/15/2038	1FE.....
493268 AY 2	KSLT 2000-B A2 - ABS.....		04/27/2020	Paydown.....		5,561	5,561	4,504	5,560	0	1	0	1	0	5,561	0	0	0	62	07/25/2029	1FE.....
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP.....		04/22/2020	CALL.....		135,252	135,252	135,252	135,252	0	0	0	0	0	135,252	0	0	0	5,216	07/24/2034	1PL.....
50543L AA 0	LAFI 2016 A1 - ABS.....	C	06/15/2020	Paydown.....		58,274	58,274	57,143	57,523	0	750	0	750	0	58,274	0	0	0	902	01/15/2042	1FE.....
52520M BS 1	LMT 2005-2 2A1 - CMO/RMBS.....		06/25/2020	Paydown.....		42,656	42,623	25,382	24,398	0	582	0	582	0	42,656	0	0	0	346	12/25/2035	1FM.....
52521R AC 5	LMT 2007-5 1A1 - CMO/RMBS.....		06/25/2020	Paydown.....		35,253	34,018	24,042	17,681	0	1,188	0	1,188	0	35,253	0	0	0	319	06/25/2037	1FM.....

QE05.12

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.13

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini strative Symbol
52522D	AG 6		06/25/2020	Paydown.....		424,721	424,692	329,783	357,300	0	11,297	0	11,297	0	424,721	0	0	0	2,551	11/25/2046	1FM.....
525241	AL 9		06/01/2020	Paydown.....		30,693	30,343	11,778	21,693	0	310	0	310	0	30,693	0	0	0	459	01/25/2037	1FM.....
542514	EV 2		06/25/2020	Paydown.....		3,923	3,923	3,845	3,867	0	56	0	56	0	3,923	0	0	0	34	02/25/2034	1FM.....
543190	AA 0		06/15/2020	Paydown.....		495,948	495,948	490,406	491,626	0	4,321	0	4,321	0	495,948	0	0	0	6,160	01/17/2045	1FE.....
55446M	AA 5	C	06/15/2020	Paydown.....		29,297	29,297	29,296	29,296	0	1	0	1	0	29,297	0	0	0	424	10/15/2039	1FE.....
55616X	AN 7		05/29/2020	Various.....		3,173,125	3,250,000	3,246,718	3,249,326	0	269	0	269	0	3,249,596	0	(76,471)	(76,471)	98,589	01/15/2021	4FE.....
576433	GM 2		06/01/2020	Paydown.....		37,445	37,445	36,041	35,802	0	64	0	64	0	37,445	0	0	0	507	12/25/2033	1FM.....
576433	XA 9		06/01/2020	Paydown.....		22,403	22,403	21,283	21,123	0	1,280	0	1,280	0	22,403	0	0	0	406	02/25/2035	1FM.....
576433	XW 1		06/01/2020	Paydown.....		3,561	3,561	3,419	3,386	0	175	0	175	0	3,561	0	0	0	49	03/25/2035	1FM.....
576434	UH 5		06/01/2020	Paydown.....		3,735	3,735	3,735	3,732	0	3	0	3	0	3,735	0	0	0	76	08/25/2034	1FM.....
57643L	LC 8		06/01/2020	Paydown.....		31,678	31,678	31,639	30,983	0	695	0	695	0	31,678	0	0	0	425	11/25/2035	1FM.....
59020U	ZE 8		06/25/2020	Paydown.....		156,115	156,115	145,529	150,303	0	5,812	0	5,812	0	156,115	0	0	0	1,172	08/25/2035	1FM.....
599809	CN 8		04/22/2020	Amherst Securities Group LLC.....		4,427,750	4,450,000	4,365,172	4,370,599	0	3,509	0	3,509	0	4,374,108	0	53,642	53,642	67,283	06/26/2056	1FM.....
61125#	AA 6		06/29/2020	Direct.....		1,120,800	1,120,800	1,120,023	1,018,986	0	483	0	483	0	1,120,800	0	(0)	(0)	21,705	10/30/2023	1PL.....
61690P	AM 3		06/25/2020	Paydown.....		331,123	336,724	298,907	348,352	7,397	8,062	0	15,459	0	331,123	0	0	0	2,108	12/27/2046	1Z.....
61690P	AJ 3		06/01/2020	Paydown.....		180,995	180,995	180,768	180,472	0	523	0	523	0	180,995	0	0	0	4,801	12/27/2046	1FM.....
61748H	QV 3		06/25/2020	Paydown.....		43,081	43,081	39,796	42,509	0	572	0	572	0	43,081	0	0	0	377	11/25/2035	1FM.....
61749L	BM 2		06/01/2020	Paydown.....		11,117	11,117	343	5,546	0	5,571	0	5,571	0	11,117	0	0	0	180	06/25/2036	1FM.....
61751D	AE 4		06/01/2020	Paydown.....		14,776	14,776	7,717	5,904	0	85	0	85	0	14,776	0	0	0	115	10/25/2046	1FM.....
61751M	AU 8		06/01/2020	Paydown.....		65,729	65,729	59,875	57,613	0	8,116	0	8,116	0	65,729	0	0	0	740	02/25/2037	1FM.....
61758M	AA 5		06/01/2020	Paydown.....		79,874	79,874	82,943	77,286	0	2,588	0	2,588	0	79,874	0	0	0	1,785	04/26/2036	1FM.....
62946A	AC 8		06/20/2020	Paydown.....		66,036	66,036	66,036	66,036	0	0	0	0	0	66,036	0	0	0	927	10/21/2047	1FE.....
62947A	AA 1		06/19/2020	Paydown.....		222,137	222,137	222,133	222,133	0	4	0	4	0	222,137	0	0	0	2,675	11/19/2049	1FE.....
62947A	AB 9		06/19/2020	Paydown.....		201,788	201,788	201,779	201,779	0	8	0	8	0	201,788	0	0	0	2,644	11/19/2049	1FE.....
63939E	AB 9		06/15/2020	Paydown.....		182,234	182,234	182,166	182,211	0	23	0	23	0	182,234	0	0	0	1,980	12/15/2028	1FE.....
643529	AC 4		06/01/2020	Paydown.....		24,143	24,143	16,055	8,354	0	62	0	62	0	24,143	0	0	0	215	10/25/2036	1FM.....
643529	AD 2		06/01/2020	Paydown.....		9,657	9,657	6,422	3,345	0	22	0	22	0	9,657	0	0	0	86	10/25/2036	1FM.....
64829T	AA 9		06/25/2020	Paydown.....		62,346	50,735	50,725	50,728	0	11,619	0	11,619	0	62,346	0	0	0	762	05/25/2023	1FE.....
64829T	AB 7		06/25/2020	Paydown.....		103,911	84,559	84,552	84,554	0	19,357	0	19,357	0	103,911	0	0	0	1,375	05/25/2023	1FE.....
64829T	AH 4		06/25/2020	Paydown.....		34,812	34,812	34,803	34,800	0	13	0	13	0	34,812	0	0	0	549	07/25/2054	1FE.....
64829T	AJ 0		06/25/2020	Paydown.....		31,122	31,122	31,118	31,115	0	8	0	8	0	31,122	0	0	0	529	07/25/2054	1FE.....
65535V	MJ 4		06/25/2020	Paydown.....		16,658	16,658	13,847	13,795	0	210	0	210	0	16,658	0	0	0	122	07/25/2035	1FM.....
65535V	NL 8		06/25/2020	Paydown.....		8,488	8,488	5,846	5,827	0	146	0	146	0	8,488	0	0	0	60	08/25/2035	1FM.....
65536H	BW 7		06/25/2020	Paydown.....		247,882	247,882	215,658	247,087	0	795	0	795	0	247,882	0	0	0	1,990	11/25/2035	1FM.....
65538P	AA 6		06/01/2020	Paydown.....		10,635	8,576	0	4,598	0	188	0	188	0	10,635	0	0	0	157	03/25/2047	1FM.....
65539C	AK 2		06/01/2020	Paydown.....		93,697	91,620	81,178	82,385	0	520	925	(406)	0	93,697	0	0	0	1,459	12/29/2036	1FM.....
67087T	DE 8		06/01/2020	Paydown.....		17,500	17,500	0	5,706	0	907	0	907	0	17,500	0	0	0	458	05/15/2024	5FE.....
68286#	AA 6		06/05/2020	Paydown.....		77,883	77,883	77,885	77,885	0	(2)	0	(2)	0	77,883	0	0	0	1,172	07/05/2032	1.....
693684	AA 0		06/01/2020	Paydown.....		460,606	460,606	470,898	0	0	(10,292)	0	(10,292)	0	460,606	0	0	0	5,524	01/25/2050	1FE.....
69374X	AA 8		04/01/2020	Paydown.....		305,321	305,321	311,428	311,182	0	(5,861)	0	(5,861)	0	305,321	0	0	0	3,562	10/25/2049	1FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2020	Paydown		562,742	562,742	573,997	573,545	0	(10,802)	0	(10,802)	0	562,742	0	0	0	8,788	10/25/2049	1FM
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS		04/01/2020	Paydown		324,763	324,763	329,482	329,277	0	(4,513)	0	(4,513)	0	324,763	0	0	0	3,789	11/26/2049	1FE
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS		06/01/2020	Paydown		851,644	851,644	864,020	863,480	0	(11,836)	0	(11,836)	0	851,644	0	0	0	13,333	11/26/2049	1FM
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		06/09/2020	Direct		1,269,841	1,269,841	1,267,417	983,900	0	234	0	234	0	1,269,841	0	0	0	21,362	05/02/2023	1PL
70932A AB 9	PENNYMAC CORP		05/01/2020	Various		8,100,000	8,184,000	8,134,765	8,172,277	0	10,384	0	10,384	0	8,182,662	0	(82,662)	(82,662)	199,878	05/01/2020	3FE
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER		06/30/2020	Direct		591,748	591,748	591,748	438,658	0	4	0	4	0	591,748	0	0	0	21,001	12/31/2031	1PL
72703P AA 1	PLNT 2018-1 A21 - ABS		06/05/2020	Paydown		2,500	2,500	2,500	2,500	0	(0)	0	(0)	0	2,500	0	0	0	53	09/08/2048	2FE
72703P AC 7	PLNT 191 A2 - ABS		06/05/2020	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	146	12/05/2049	2FE
74042M AA 4	PRETSL 22 A1 - CDO	C	06/22/2020	Paydown		179,567	179,567	169,298	163,826	0	15,742	0	15,742	0	179,567	0	0	0	1,529	09/22/2036	1FE
74160M BN 1	PRIME 2003-2 1A9 - CMO/RMBS		06/25/2020	Direct		0	0	33,171	31	0	0	0	0	(58)	0	58	58	0	10/25/2033	3FE	
74332N AA 1	PROG 2015-SFR3 A - ABS		04/14/2020	Paydown		691,848	691,848	691,848	691,524	0	324	0	324	0	691,848	0	0	0	7,073	11/15/2032	1FE
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS		06/01/2020	Paydown		195,121	195,121	197,895	0	0	(2,774)	0	(2,774)	0	195,121	0	0	0	1,719	02/25/2050	1FE
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS		06/01/2020	Paydown		583,345	583,345	586,718	586,716	0	(3,371)	0	(3,371)	0	583,345	0	0	0	7,431	12/27/2049	1FE
74923G AC 7	RALI 2007-QA1 A3 - RMBS		06/25/2020	Paydown		122,339	132,664	104,263	108,800	0	1,950	0	1,950	0	122,339	0	0	0	814	01/25/2037	1FM
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS		06/25/2020	Paydown		58,444	58,478	55,853	56,663	0	307	924	(617)	0	58,444	0	0	0	990	02/26/2051	1FM
74931T AG 0	RBSSP 2012-6 4A1 - CMO/RMBS		06/25/2020	Paydown		35,926	35,926	33,501	35,671	0	254	0	254	0	35,926	0	0	0	241	02/26/2036	1FM
749357 AA 7	RCKT 191 A1 - CMO/RMBS		06/01/2020	Paydown		1,031,635	1,031,635	1,047,594	1,046,848	0	(15,212)	0	(15,212)	0	1,031,635	0	0	0	14,125	09/27/2049	1FE
74958W AC 0	RFMSI 2007-SA1 2A2 - CMO/RMBS		06/01/2020	Paydown		1,196	10,188	4,689	3,656	0	309	0	309	0	1,196	0	0	0	187	02/25/2037	1FM
74968Q AA 5	RBIT 2020-1 A - ABS		06/25/2020	Paydown		689,065	689,065	689,064	0	0	0	0	0	0	689,065	0	0	0	4,657	02/25/2030	1FE
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS		06/01/2020	Paydown		1,355	117,572	93,594	94,515	0	328	1,480	(1,151)	0	1,355	0	0	0	3,134	07/25/2036	1FM
75156V AD 7	RAMP 2006-RS3 A4 - RMBS		06/25/2020	Paydown		505,607	474,280	370,062	385,368	0	6,484	0	6,484	0	505,607	0	0	0	3,404	05/25/2036	1FM
75156W AD 5	RAMP 2006-RS4 A4 - RMBS		06/25/2020	Paydown		344,528	344,528	305,033	327,603	0	16,924	0	16,924	0	344,528	0	0	0	2,284	07/25/2036	1FM
75970N BE 6	RAMC 2005-3 AF4 - RMBS		06/01/2020	Paydown		141,521	141,521	141,520	141,521	0	0	0	0	0	141,521	0	0	0	3,068	11/25/2032	1FM
76110V QL 5	RFMS2 2004-HS2 A16 - RMBS		06/01/2020	Paydown		7	7	0	7	0	(0)	0	(0)	0	7	0	0	0	0	06/25/2034	1FM
76110V RX 8	RFMS2 2005-HS1 1A4 - RMBS		06/01/2020	Paydown		242,755	242,755	5,540	60,832	0	6,477	0	6,477	0	242,755	0	0	0	5,789	09/25/2035	1FM
761118 BU 1	RALI 2005-QA8 NB2 - CMO/RMBS		06/01/2020	Paydown		7,955	103,079	81,990	86,512	0	916	4,153	(3,237)	0	7,955	0	0	0	1,707	07/25/2035	1FM
761118 DV 7	RALI 2005-QS12 A8 - CMO/RMBS		06/25/2020	Paydown		22,311	51,663	17,454	38,008	0	618	0	618	0	22,311	0	0	0	345	08/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS		06/01/2020	Paydown		4,150	6,571	1,738	4,872	0	52	0	52	0	4,150	0	0	0	188	10/25/2035	1FM
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS		06/01/2020	Paydown		8,715	12,762	185	9,743	0	163	0	163	0	8,715	0	0	0	313	02/25/2036	1FM
76111X TF 0	RFMSI 2005-SA1 3A - CMO/RMBS		06/01/2020	Paydown		1,176	1,176	1,152	1,162	0	14	0	14	0	1,176	0	0	0	20	03/25/2035	1FM
76112B HY 9	RAMP 2005-RS1 A16 - RMBS		06/01/2020	Paydown		1,153	1,153	1,150	1,150	0	3	0	3	0	1,153	0	0	0	23	11/25/2034	1FM
76112B JS 0	RAAC 2005-RP1 M3 - RMBS		06/25/2020	Paydown		138,961	138,961	134,444	137,211	0	1,750	0	1,750	0	138,961	0	0	0	2,273	07/25/2037	1FM
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS		06/01/2020	Paydown		52,680	53,276	48,444	48,662	0	297	975	(678)	0	52,680	0	0	0	878	05/18/2035	1FM
78397A AA 2	SCFET 2019-1 A1 - ABS		06/20/2020	Paydown		684,553	684,553	684,531	684,509	0	45	0	45	0	684,553	0	0	0	7,829	03/20/2023	1FE
784012 AA 4	SCFET 172 A - ABS		06/20/2020	Paydown		40,559	40,559	40,553	40,547	0	12	0	12	0	40,559	0	0	0	527	12/20/2023	1FE
78410T AA 4	SCFET 2017-1 A - ABS		06/22/2020	Paydown		194,164	194,164	194,123	194,111	0	53	0	53	0	194,164	0	0	0	3,529	01/20/2023	1FE
78447V AD 0	SLMA 2013-B B - ABS		06/15/2020	Paydown		482,472	482,472	448,095	479,921	0	2,551	0	2,551	0	482,472	0	0	0	5,929	05/16/2044	1FE
78471D AA 5	SCLP 161 A - ABS		06/25/2020	Paydown		85,475	85,475	85,466	85,470	0	5	0	5	0	85,475	0	0	0	1,153	08/25/2025	1FE
78471F AA 0	SCLP 2016-3 A - ABS		06/25/2020	Paydown		69,594	112,533	112,531	112,533	0	(42,939)	0	(42,939)	0	69,594	0	0	0	1,411	12/26/2025	1FE
80306A AA 8	SAPA 2018-1 A - ABS	C	04/15/2020	Paydown		67,937	67,937	68,344	68,277	0	(340)	0	(340)	0	67,937	0	0	0	963	12/15/2040	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
81378E AA 1	SABR 2007-BR4 A2A - RMBS		06/25/2020	Paydown		17,401	17,401	11,179	10,440	0	199	0	199	0	17,401	0	0	0	101	05/26/2037	1FM
81441N AC 0	SNMLT 062 A3 - RMBS		06/01/2020	Paydown		260,394	260,394	262,021	260,542	0	(148)	0	(148)	0	260,394	0	0	0	6,820	10/25/2036	1FM
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS		06/01/2020	Paydown		1,502,002	1,502,002	1,528,287	1,528,257	0	(26,255)	0	(26,255)	0	1,502,002	0	0	0	21,053	12/27/2049	1FE
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS		06/01/2020	Paydown		702,140	702,140	716,841	716,306	0	(14,166)	0	(14,166)	0	702,140	0	0	0	10,768	11/25/2049	1FE
81748K AA 0	SEMT 202 A1 - CMO/RMBS		06/25/2020	Paydown		190,535	190,535	195,239	0	0	(4,704)	0	(4,704)	0	190,535	0	0	0	1,797	03/25/2050	1FE
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS		06/01/2020	Paydown		1,761,966	1,761,966	1,802,437	0	0	(40,470)	0	(40,470)	0	1,761,966	0	0	0	21,218	02/25/2050	1FE
817743 AA 5	SPRO 2019-1 A2 - ABS		04/25/2020	Paydown		7,943	7,943	8,019	3,741	0	(76)	0	(76)	0	7,943	0	0	0	175	10/25/2049	2FE
81788Y AA 1	767 LLC		06/05/2020	Paydown		71,363	71,363	71,363	71,363	0	(0)	0	(0)	0	71,363	0	0	0	1,562	10/05/2022	2Z
82652K AA 2	SRFC 171 A - ABS		06/20/2020	Paydown		150,727	150,727	150,280	150,342	0	385	0	385	0	150,727	0	0	0	1,801	03/20/2034	1FE
83149U AC 5	SLMA 2011-B A3 - ABS		06/15/2020	Paydown		775,775	775,775	751,532	775,535	0	240	0	240	0	775,775	0	0	0	11,440	06/16/2042	1FE
83404J AA 4	SCLP 2017-3 A - ABS		06/25/2020	Paydown		101,268	101,268	100,756	100,931	0	337	0	337	0	101,268	0	0	0	1,170	05/26/2026	1FE
83405A AA 2	SCLP 2017-1 A - ABS		06/25/2020	Paydown		140,874	140,874	140,862	140,869	0	5	0	5	0	140,874	0	0	0	1,921	01/26/2026	1FE
83405R AB 3	SCLP 2018-1 A2 - ABS		06/25/2020	Paydown		634,283	634,283	634,172	634,247	0	36	0	36	0	634,283	0	0	0	8,285	02/25/2027	1FE
83546D AF 5	SONIC 2018-1 A2 - ABS		06/20/2020	Paydown		3,750	3,750	3,750	3,750	0	(0)	0	(0)	0	3,750	0	0	0	63	02/20/2048	2FE
83546D AG 3	SONIC 2020-1 A21 - ABS		06/15/2020	Paydown		8,759,472	8,243,125	8,243,125	0	0	(0)	0	(0)	0	8,243,125	0	516,347	516,347	125,840	01/20/2050	2FE
83546D AL 2	SONIC CAPITAL LLC., SERIES 2020-1 - ABS		06/20/2020	Paydown		13,750	13,750	13,991	0	0	(241)	0	(241)	0	13,750	0	0	0	153	01/20/2050	1FE
83611M HM 3	SVHE 2005-B M2 - RMBS		06/01/2020	Paydown		50,415	50,415	0	15,106	0	3,683	0	3,683	0	50,415	0	0	0	1,158	05/25/2035	1FM
85172M AA 2	SLFT 2015-B A - ABS		06/15/2020	Paydown		2,000,388	2,000,388	2,000,701	2,000,467	0	(79)	0	(79)	0	2,000,388	0	0	0	29,239	05/15/2028	1FE
85172N AA 0	SLFT 2016-A A - ABS		06/15/2020	Paydown		1,215,300	1,215,300	1,215,113	1,215,277	0	23	0	23	0	1,215,300	0	0	0	15,108	11/15/2029	1FE
85208H AA 1	SPRTE 2017-1 A - ABS	C	06/15/2020	Paydown		32,303	32,303	32,182	32,257	0	46	0	46	0	32,303	0	0	0	574	12/15/2037	1FE
85208N AA 8	SPRNTS 2016-1 A1 - ABS		06/20/2020	Paydown		312,500	312,500	312,495	312,506	0	(6)	0	(6)	0	312,500	0	0	0	2,610	03/20/2023	2FE
86212V AA 2	STR 2016-1 A1 - ABS		06/20/2020	Paydown		9,942	9,942	9,936	9,938	0	4	0	4	0	9,942	0	0	0	164	10/22/2046	1FE
86212V AD 6	STR 2018-1 A1 - ABS		06/20/2020	Paydown		15,496	15,496	15,492	15,493	0	3	0	3	0	15,496	0	0	0	256	10/20/2048	1FE
86212V AE 4	STR 2018-1 A2 - ABS		06/20/2020	Paydown		16,787	16,787	16,781	16,781	0	6	0	6	0	16,787	0	0	0	300	10/20/2048	1FE
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS		06/01/2020	Paydown		181,684	181,519	159,361	156,838	0	2,281	0	2,281	0	181,684	0	0	0	2,847	11/25/2035	1FM
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS		06/01/2020	Paydown		47,732	43,620	34,828	29,536	0	344	0	344	0	47,732	0	0	0	683	07/25/2035	1FM
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS		06/01/2020	Paydown		16,133	16,285	14,356	13,704	0	128	0	128	0	16,133	0	0	0	284	07/25/2035	1FM
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS		06/25/2020	Paydown		17,846	17,528	8,213	9,938	0	431	0	431	0	17,846	0	0	0	123	08/25/2035	1FM
863579 XR 4	SARM 2005-18 8A1 - CMO/RMBS		06/01/2020	Paydown		100,237	97,995	88,993	89,653	0	408	0	408	0	100,237	0	0	0	1,470	09/25/2035	1FM
863579 ZL 5	SARM 2005-20 3A3 - CMO/RMBS		06/01/2020	Paydown		10,468	10,219	8,681	8,536	0	92	0	92	0	10,468	0	0	0	167	10/25/2035	1FM
863587 AE 1	SAIL 2006-3 A5 - RMBS		06/25/2020	Paydown		98,793	98,793	79,999	90,413	0	8,381	0	8,381	0	98,793	0	0	0	748	06/25/2036	1FM
86358R DX 2	SASC 2001-SB1 A5 - RMBS		06/01/2020	Paydown		6,274	6,274	5,876	5,904	0	(2)	0	(2)	0	6,274	0	0	0	91	08/25/2031	1FM
86359A MG 5	SASC 2003-AL1 APO - RMBS		06/01/2020	Paydown		10,311	10,311	7,262	8,935	0	132	0	132	0	10,311	0	0	0	0	04/25/2031	3FE
86359A AR 6	SASC 2003-AL2 APO - RMBS		06/01/2020	Paydown		21,891	21,891	17,019	18,356	311	166	0	477	0	21,891	0	0	0	0	01/25/2031	5GI
86765B WT 0	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		05/07/2020	BARCLAYS CAPITAL INC FIXED INC		10,021,100	10,000,000	9,990,500	9,997,819	0	613	0	613	0	9,998,432	0	22,668	22,668	268,889	04/01/2021	2FE
86934N AA 7	SCML 2018-SBC7 A - CMBS/CMO		06/01/2020	Paydown		61,910	98,630	98,625	98,905	0	(36,996)	0	(36,996)	0	61,910	0	0	0	1,820	05/25/2039	1FE
872280 A@ 1	TCG BDC, INC		06/30/2020	Direct		1,019	1,019	1,019	1,019	0	0	0	0	0	1,019	0	0	0	25	12/31/2024	1FE
87342R AB 0	BELL 2016-1 A22 - ABS		05/25/2020	Paydown		3,750	3,750	3,826	3,807	0	(57)	0	(57)	0	3,750	0	0	0	82	05/25/2046	2FE
87342R AC 8	BELL 2016-1 A23 - ABS		05/25/2020	Paydown		5,500	5,500	5,500	5,499	0	1	0	1	0	5,500	0	0	0	137	05/25/2046	2FE
87342R AF 1	BELL 181 A22 - ABS		05/25/2020	Paydown		5,000	5,000	5,000	5,000	0	(0)	0	(0)	0	5,000	0	0	0	115	11/25/2048	1FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Impairmen t Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
874074	AA 5	TAL 171 A - ABS	06/20/2020	Paydown		51,302	51,302	51,925	51,780	0	(477)	0	(477)	0	51,302	0	0	0	962	04/20/2042	1FE
87407P	AA 8	TAL 2013-1 A - ABS	06/20/2020	Paydown		97,500	97,500	97,419	97,470	0	30	0	30	0	97,500	0	0	0	1,150	02/22/2038	1FE
87407P	AE 0	TAL 2013-2 A - ABS	06/20/2020	Paydown		75,000	75,000	74,035	74,427	0	573	0	573	0	75,000	0	0	0	1,109	11/22/2038	1FE
87407P	AP 5	TAL 2014-2 A2 - ABS	06/20/2020	Paydown		24,292	24,292	24,243	24,263	0	29	0	29	0	24,292	0	0	0	337	05/20/2039	1FE
87407P	AR 1	TAL 2014-3 A - ABS	06/20/2020	Paydown		78,000	78,000	77,942	77,962	0	38	0	38	0	78,000	0	0	0	1,063	11/21/2039	1FE
881561	GQ 1	TMTS 0415AL A1 - RMBS	06/01/2020	Paydown		40,378	40,378	39,621	40,330	0	(84)	0	(84)	0	40,378	0	0	0	716	07/25/2034	1FM
88156E	AB 2	TMTS 2006-17HE AB1 - RMBS	06/25/2020	Paydown		35,574	35,574	30,365	33,450	0	837	0	837	0	35,574	0	0	0	225	01/25/2038	1FM
88315F	AA 9	TMCL 2017-1 A - ABS	06/20/2020	Paydown		22,488	22,488	22,579	22,557	0	(69)	0	(69)	0	22,488	0	0	0	350	05/20/2042	1FE
885220	KW 2	TMST 2006-2 A2B - CMO/RMBS	06/25/2020	Paydown		42,870	42,870	41,596	41,968	0	1,288	386	902	0	42,870	0	0	0	704	04/25/2036	1FM
89172P	AE 9	TPMT 2016-2 B1 - CMO/RMBS	05/26/2020	CREDIT SUISSE SECURITIES (USA)		2,361,000	2,400,000	2,285,119	2,298,067	0	2,407	0	2,407	0	2,300,474	0	60,526	60,526	41,910	08/25/2055	1FM
89175M	AE 3	TPMT 2018-3 M1 - RMBS	05/14/2020	PIPR		5,685,000	6,000,000	5,728,125	5,765,819	0	18,552	0	18,552	0	5,784,371	0	(99,371)	(99,371)	107,854	05/28/2058	1FM
89412K	AA 8	TRAP XI A1 - CDO	04/14/2020	Paydown		95,331	95,331	90,207	90,465	0	4,866	0	4,866	0	95,331	0	0	0	1,119	10/10/2041	1FE
89412U	AH 1	TRAP VI A2 - CDO	05/18/2020	Paydown		145,888	145,888	145,158	145,065	0	822	0	822	0	145,888	0	0	0	2,265	11/16/2034	1FE
89656F	AA 4	TRL 2012-1 A1 - ABS	06/15/2020	Paydown		627,319	627,320	614,985	618,248	0	9,071	0	9,071	0	627,319	0	0	0	6,522	01/15/2043	1FE
89657B	AA 2	TRL 191 A1 - ABS	06/17/2020	Paydown		21,486	21,486	21,476	21,476	0	10	0	10	0	21,486	0	0	0	342	04/17/2049	1FE
89657B	AB 0	TRL 2019-2 A1 - ABS	06/17/2020	Paydown		72,311	72,311	72,293	72,294	0	17	0	17	0	72,311	0	0	0	720	10/18/2049	1FE
89679H	AA 3	TCF 171 A - ABS	06/20/2020	Paydown		62,714	62,714	62,658	62,664	0	50	0	50	0	62,714	0	0	0	920	06/20/2042	1FE
89690E	AF 4	TRMF 2017-1 A1 - ABS	06/15/2020	Paydown		528,377	528,377	522,394	525,005	0	3,372	0	3,372	0	528,377	0	0	0	5,940	08/15/2047	1FE
89708B	AA 1	TROPC 5 AL1 - CDO	04/15/2020	Paydown		100,437	100,437	89,437	87,779	0	12,658	0	12,658	0	100,437	0	0	0	1,127	07/15/2036	1FE
898203	AA 2	TFINS 172 A1 - CDO	04/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	5	09/20/2039	1FE
898203	AB 0	TFINS 2017-2 A2 - CDO	06/20/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3	09/20/2039	1FE
89820U	AB 0	TFINS 181 A2 - CDO	04/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/30/2039	1FE
89821J	AA 6	TFINS 2019-1 A1 - CDO	05/04/2020	Paydown		298,213	298,213	298,213	298,213	0	0	0	0	0	298,213	0	0	0	5,854	02/02/2039	1FE
90352W	AA 2	STEAM 2018-1 A1 - ABS	06/25/2020	Paydown		91,692	91,692	91,692	91,692	0	(0)	0	(0)	0	91,692	0	0	0	1,439	04/27/2048	1FE
91823A	AA 9	VBTOU 161 C - ABS	05/28/2020	Paydown		4,004,043	4,000,000	4,000,000	4,000,022	0	4,021	0	4,021	0	4,004,043	0	0	0	55,851	06/15/2046	1FE
91832Y	AA 6	VMC 2018-FL2 A - CDO	06/17/2020	Paydown		16,482	16,482	16,489	0	0	(8)	0	(8)	0	16,482	0	0	0	130	10/15/2035	1FE
92211M	AC 7	VCC 2018-1 A2 - ABS	06/15/2020	Paydown		3,750	3,750	3,750	3,750	0	(0)	0	(0)	0	3,750	0	0	0	64	02/16/2043	1FE
92257A	AB 0	VCC 181 A - RMBS	06/01/2020	Paydown		424,420	424,420	424,276	424,740	0	(320)	0	(320)	0	424,420	0	0	0	5,870	04/27/2048	1FE
92257C	AA 8	VCC 2019-1 A - CMBS	06/01/2020	Paydown		162,897	162,897	162,860	162,473	0	424	0	424	0	162,897	0	0	0	2,450	03/25/2049	1FE
92259L	AB 4	VCC 201 AFX - CMBS	06/01/2020	Paydown		189,836	189,836	189,835	0	0	1	0	1	0	189,836	0	0	0	1,805	02/25/2050	1FE
92535V	AA 0	VBTOU 2016-2 A - ABS	06/15/2020	Paydown		2,813	2,813	2,813	2,813	0	(0)	0	(0)	0	2,813	0	0	0	61	10/15/2046	1FE
92922F	3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS	06/01/2020	Paydown		52,226	52,226	49,533	49,873	0	169	0	169	0	52,226	0	0	0	854	10/25/2035	1FM
92925C	CC 4	WAMU 2006-AR1 1AA - CMO/RMBS	06/01/2020	Paydown		23,890	23,890	16,008	17,080	0	262	0	262	0	23,890	0	0	0	270	01/25/2046	1FM
92990G	AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS	06/01/2020	Paydown		56,416	115,171	89,212	84,381	0	1,420	0	1,420	0	56,416	0	0	0	1,905	05/25/2037	1FM
933636	AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS	06/01/2020	Paydown		159,676	159,914	151,427	150,678	0	766	0	766	0	159,676	0	0	0	2,381	04/25/2037	1FM
933636	AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS	06/01/2020	Paydown		24,995	25,330	22,571	23,187	0	214	0	214	0	24,995	0	0	0	358	11/25/2036	1FM
93363N	AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS	06/01/2020	Paydown		13,780	13,907	13,147	13,388	0	105	0	105	0	13,780	0	0	0	227	10/25/2036	1FM
93364F	AC 5	WAMU 2007-HY7 2A1 - CMO/RMBS	06/01/2020	Paydown		48,432	47,039	39,896	40,060	0	293	188	105	0	48,432	0	0	0	722	07/25/2037	1FM
93934N	AR 6	WMALT 2006-5 2C2 - CMO/RMBS	06/25/2020	Paydown		4,422	6,239	0	2,335	0	171	0	171	0	4,422	0	0	0	48	07/25/2036	1FM
94353W	AA 3	WAAV 171 A - ABS	06/15/2020	Paydown		43,523	43,523	43,523	43,523	0	(0)	0	(0)	0	43,523	0	0	0	702	11/15/2042	1FE

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Form	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
94945P AA 3	WLKRG 2017-A A - ABS.....		06/15/2020	Paydown.....		196,381	196,381	196,186	196,191	0	190	0	190	0	196,381	0	0	0	2,244	06/15/2033	1FE.....
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS.....		06/01/2020	Paydown.....		1,724,919	1,724,919	1,755,644	1,754,341	0	(29,421)	0	(29,421)	0	1,724,919	0	0	0	24,922	09/27/2049	1FE.....
95002K AA 1	WFMBS 201 A1 - CMO/RMBS.....		06/25/2020	Paydown.....		543,470	543,470	549,924	0	0	(6,454)	0	(6,454)	0	543,470	0	0	0	4,152	12/27/2049	1FE.....
95058X AC 2	WEN 2015-1 A23 - ABS.....		06/15/2020	Paydown.....		3,125	3,125	3,029	3,057	0	68	0	68	0	3,125	0	0	0	70	06/15/2045	2FE.....
95058X AE 8	WEN 2018-1 A22 - ABS.....		06/15/2020	Paydown.....		5,000	5,000	4,781	4,804	0	196	0	196	0	5,000	0	0	0	97	03/16/2048	2FE.....
95058X AG 3	WEN 2019-1 A21 - ABS.....		06/15/2020	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	142	06/15/2049	2FE.....
95168Q AR 1	WSTC 2013-1 2BR - CDO.....		05/07/2020	Paydown.....		698,849	698,849	698,849	698,376	0	473	0	473	0	698,849	0	0	0	11,856	11/07/2025	1FE.....
95168W AR 8	WSTC 2014-2 ABR - CDO.....		04/16/2020	Paydown.....		424,695	424,695	424,695	424,703	0	(8)	0	(8)	0	424,695	0	0	0	5,784	01/16/2027	1FE.....
958667 AB 3	WESTERN MIDSTREAM OPERATING LP.....		04/17/2020	Stifel, Nicolaus & Co., Inc.....		6,097,500	7,000,000	6,997,340	0	0	173	0	173	0	6,997,513	0	(900,013)	(900,013)	58,986	02/01/2025	3FE.....
96033D AA 8	WESTR 171 A - ABS.....		06/01/2020	Paydown.....		169,630	169,630	169,050	169,134	0	495	0	495	0	169,630	0	0	0	2,144	12/20/2030	1FE.....
96033W AA 6	WESTR 181 A - ABS.....		06/01/2020	Paydown.....		98,403	98,403	98,230	98,229	0	174	0	174	0	98,403	0	0	0	1,387	12/20/2031	1FE.....
96033W AB 4	WESTR 181 B - ABS.....		06/01/2020	Paydown.....		147,605	147,605	146,867	147,070	0	535	0	535	0	147,605	0	0	0	2,203	12/20/2031	1FE.....
97064E AA 6	WESTF 2018-A A - ABS.....		06/15/2020	Paydown.....		39,724	39,724	39,722	39,724	0	1	0	1	0	39,724	0	0	0	814	09/15/2043	1FE.....
97064F AA 3	WESTF 2020-A A - ABS.....		06/15/2020	Paydown.....		45,052	45,052	45,052	0	0	1	0	1	0	45,052	0	0	0	291	03/15/2045	1FE.....
98944P AB 3	ZCAP 2018-1 A - ABS.....		06/15/2020	Paydown.....		53,963	53,963	53,164	53,288	0	675	0	675	0	53,963	0	0	0	1,035	10/15/2038	1FE.....
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A.....		04/15/2020	Paydown.....		13,256	13,256	13,172	13,171	0	85	0	85	0	13,256	0	0	0	177	11/15/2037	1FE.....
G7256K AB 0	PROP 2017-1 A - ABS.....		06/01/2020	Paydown.....		53,039	53,039	53,007	52,931	0	108	0	108	0	53,039	0	0	0	729	03/15/2042	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					135,732,643	136,447,940	133,216,846	111,707,352	13,710	280,673	48,888	245,495	0	135,602,201	0	120,652	120,652	2,547,458	XXX	XXX

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Bonds - Unaffiliated Bank Loans

00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19.....		06/30/2020	Direct.....		871	1,742	1,709	856	3	2	0	5	0	871	0	0	0	66	04/15/2025	3PL.....
00448F AH 9	Achilles Acquisition LLC/Closing date Te.....		06/30/2020	Direct.....		204	204	204	58	0	0	0	0	0	204	0	0	0	4	10/13/2025	4FE.....
00452# AA 7	Accommodations Plus Technologies LLC/Ter.....		05/04/2020	Direct.....		14,999	14,999	14,999	14,999	0	0	0	0	0	14,999	0	0	0	520	05/11/2024	2PL.....
00797* AA 5	Aero Operating LLC/Term Loan 1/20.....		04/01/2020	Direct.....		371	371	371	0	0	0	0	0	0	371	0	0	0	14	02/09/2026	3Z.....
01370# AA 4	Alcami Corporation/First Lien Term Loan.....		06/30/2020	Direct.....		1,172	1,172	1,140	1,113	32	2	0	35	0	1,172	0	0	0	29	07/14/2025	5Z.....
04685Y AK 5	Athenahealth, Inc./First Lien Term Loan.....		06/30/2020	Ares Capital Management.....		133,726	142,794	139,826	86,213	0	143	0	143	0	140,435	0	(6,710)	(6,710)	5,504	02/06/2026	4FE.....
05365@ AA 4	Avetta, LLC/Term Loan 4/18.....		06/30/2020	Direct.....		1,752	1,752	1,717	1,723	0	3	0	3	0	1,752	0	0	0	63	04/10/2024	3Z.....
05365@ AD 8	Avetta, LLC/Second Amendment Tranche B T.....		06/30/2020	Direct.....		1,355	1,355	1,330	1,333	0	3	0	3	0	1,355	0	0	0	49	04/10/2024	3Z.....
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo.....		06/30/2020	Direct.....		1,172	1,172	1,130	1,134	0	3	0	3	0	1,172	0	0	0	43	04/08/2026	3Z.....
07384D AC 6	Belk Inc.....		05/01/2020	Direct.....		32,336	32,336	23,285	22,340	1,210	600	0	1,810	0	32,336	0	0	0	715	07/31/2025	5FE.....
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan.....		06/30/2020	Direct.....		3,557	3,557	3,461	3,467	0	5	0	5	0	3,557	0	0	0	81	07/09/2026	3PL.....
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D.....		06/30/2020	Direct.....		233	233	233	231	2	0	0	2	0	233	0	0	0	6	07/09/2026	3PL.....
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir.....		06/30/2020	Direct.....		587	587	574	574	0	1	0	1	0	587	0	0	0	13	07/09/2026	3PL.....
09523C AC 6	Blue Angel Buyer 1, LLC/Delayed Draw Ter.....		04/01/2020	Adjustment.....		(37)	(37)	0	0	0	0	0	0	(37)	0	0	0	0	(0)	01/02/2025	3Z.....
09523C AC 6	BLUE ANGEL BUYER 1 LLC.....		04/01/2020	Adjustment.....		37	37	37	0	0	0	0	0	37	0	0	0	0	1	01/02/2026	3Z.....
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18.....		06/30/2020	Direct.....		262	262	258	258	0	0	0	0	0	262	0	0	0	8	01/02/2026	5.....
095777 ZZ 4	Blue Angel Buyer 1, LLC/First Amendment.....		06/30/2020	Direct.....		144	144	144	0	0	0	0	0	0	144	0	0	0	4	01/02/2026	3Z.....
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17.....		06/30/2020	Direct.....		2,042	2,042	1,981	2,002	0	6	0	6	0	2,042	0	0	0	46	08/14/2023	4PL.....
12713@ AA 9	CST Buyer Company/Tranche B Term Loan 03.....		06/30/2020	Direct.....		313	313	313	313	0	0	0	0	0	313	0	0	0	11	10/03/2025	2Z.....
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan.....		06/30/2020	Direct.....		134	134	134	117	1	0	0	1	0	134	0	0	0	5	10/31/2025	3Z.....
13119D AF 9	Term Loan B : Callaway Golf.....		05/28/2020	Adjustment.....		0	0	0	0	0	4	0	4	0	0	0	0	0	(58)	01/04/2026	3FE.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
13119D AF 9	Term Loan B : Callaway Golf.....		05/28/2020	Bank of America Merrill Lynch.....		458,533	463,750	454,475	455,797	0	618	0	618	0	456,377	0	2,156	2,156	12,161	01/04/2026	4FE.....
14886M AM 3	Checkout Holdings.....		04/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(0)	02/15/2023	4PL.....
16384Y AF 4	Term Loan B : Chemours.....		04/17/2020	JP Morgan.....		356,197	378,933	368,986	370,595	0	531	0	531	0	371,105	0	(14,908)	(14,908)	4,878	03/27/2025	3FE.....
18512# AC 3	Clearwater Analytics, LLC/Fourth Amendme.....		06/30/2020	Direct.....		95	95	95	95	0	0	0	0	0	95	0	0	0	4	12/03/2025	2Z.....
18512# AD 1	Clearwater Analytics, LLC/Third Amendmen.....		06/30/2020	Direct.....		537	537	524	526	0	2	0	2	0	537	0	0	0	32	09/01/2022	2Z.....
20049# AA 5	Command Alkon Incorporated/Term Loan 9/1.....		04/23/2020	Direct.....		1,227,075	1,227,075	1,210,254	1,198,497	12,738	11,749	0	24,487	0	1,227,075	0	0	0	36,891	09/01/2023	3PL.....
20602* AA 8	CGP Buyer LLC/Term Loan 7/19.....		06/30/2020	Direct.....		1,614	1,614	1,579	1,581	0	3	0	3	0	1,614	0	0	0	62	08/20/2025	2Z.....
20602* AB 6	Concert Golf Partners Holdco LLC/Delayed.....		06/30/2020	Direct.....		67	67	67	0	0	0	0	0	0	67	0	0	0	3	08/20/2025	2Z.....
21257@ AC 8	Convey Health Solutions, Inc./Term Loan.....		06/30/2020	Direct.....		1,345	1,345	1,345	1,345	0	0	0	0	0	1,345	0	0	0	40	09/04/2026	2Z.....
21257@ AE 4	Convey Health Solutions, Inc./2020 Incre.....		06/30/2020	Direct.....		157	157	157	0	0	0	0	0	0	157	0	0	0	5	09/04/2026	2Z.....
22526@ AA 5	Creation Holdings Inc./Term Loan 8/19.....		06/30/2020	Direct.....		674	674	658	659	0	1	0	1	0	674	0	0	0	26	08/15/2025	2PL.....
22526@ AB 3	Creation Holdings Inc./Delayed Draw Term.....		06/30/2020	Direct.....		126	126	126	0	0	0	0	0	0	126	0	0	0	2	08/15/2025	2Z.....
23361* AA 3	DRB Holdings, LLC/Initial Term Loan 10/1.....		06/30/2020	Direct.....		3,125	3,125	3,047	3,076	0	7	0	7	0	3,125	0	0	0	121	10/06/2023	3PL.....
23363# AB 5	DRS Holdings III, Inc./Term Loan 11/19.....		06/30/2020	Direct.....		572	572	572	566	6	0	0	6	0	572	0	0	0	21	11/01/2025	3PL.....
23582L AK 7	Delay Draw Term Loan : Dana Corp.....		05/06/2020	CITIGROUP.....		586,964	605,633	601,460	601,939	0	225	0	225	0	602,164	0	(15,200)	(15,200)	7,888	11/16/2025	2FE.....
24521T AB 2	Del Monte Foods Inc - First Lien Initial.....		05/15/2020	Adjustment.....		505,889	505,889	432,037	439,877	0	21,829	0	21,829	0	461,094	0	44,795	44,795	11,428	02/18/2021	5FE.....
24702N BE 9	Term Loan B : Dell Intl.....		06/09/2020	WELLS FARGO SECURITIES LLC.....		195,524	202,506	195,672	0	0	22	0	22	0	195,794	0	(270)	(270)	1,349	09/11/2025	2FE.....
28619* AB 0	Elemica Parent, Inc./Term Loan 9/19.....		06/30/2020	Direct.....		1,020	1,020	995	996	0	2	0	2	0	1,020	0	0	0	36	09/18/2025	3Z.....
29427* AA 2	Goldcup 17308 AB/USD Term Loan 10/18.....		06/30/2020	Direct.....		2,448	2,448	2,393	2,403	0	4	0	4	0	2,448	0	0	0	61	10/09/2024	3Z.....
30282# AA 0	FWR Holding Corporation/Initial Term Loa.....		06/26/2020	Direct.....		4,156	4,156	4,052	4,088	0	7	0	7	0	4,156	0	0	0	104	08/21/2023	3PL.....
30282# AB 8	FWR Holding Corporation/Initial Delayed.....		06/26/2020	Direct.....		552	552	552	552	0	0	0	0	0	552	0	0	0	13	08/21/2023	3PL.....
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter.....		06/26/2020	Direct.....		870	870	870	870	0	0	0	0	0	870	0	0	0	26	08/21/2023	3Z.....
30282# AD 4	FWR Holding Corporation/New Delayed Draw.....		06/26/2020	Direct.....		519	519	519	0	0	0	0	0	0	519	0	0	0	17	08/21/2023	3Z.....
30282# AF 9	FWR Holding Corporation/Second Amendment.....		06/26/2020	Direct.....		725	725	725	0	0	0	0	0	0	725	0	0	0	0	08/21/2023	3Z.....
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter.....		06/26/2020	Direct.....		517	517	517	517	0	0	0	0	0	517	0	0	0	13	08/21/2023	3Z.....
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter.....		06/26/2020	Direct.....		691	691	691	691	0	0	0	0	0	691	0	0	0	17	08/21/2023	3Z.....
35041@ AC 1	Foundation Risk Partners, Corp./First Am.....		06/30/2020	Direct.....		458	458	449	451	0	1	0	1	0	458	0	0	0	8	11/10/2023	3PL.....
35041@ AB 9	Foundation Risk Partners, Corp./First Am.....		06/30/2020	Direct.....		626	626	622	622	0	0	0	0	0	626	0	0	0	11	11/10/2023	3PL.....
35041@ AD 7	Foundation Risk Partners, Corp./Second A.....		06/30/2020	Direct.....		2,365	2,365	2,333	1,572	0	4	0	4	0	2,365	0	0	0	38	11/10/2023	3Z.....
35921# AA 6	Frontline Technologies Intermediate Hold.....		04/30/2020	Direct.....		155	155	150	152	0	0	0	0	0	155	0	0	0	4	09/18/2023	3PL.....
35921@ AC 4	Frontline Technologies Intermediate Hold.....		06/30/2020	Direct.....		512	512	512	512	0	0	0	0	0	512	0	0	0	12	09/18/2023	3PL.....
360999 ZZ 2	FWR Holding Corporation/Second Amendment.....		04/24/2020	Direct.....		289,839	289,839	289,839	0	0	0	0	0	0	289,839	0	0	0	0	08/21/2023	3Z.....
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20.....		06/30/2020	Direct.....		827	827	827	0	0	0	0	0	0	827	0	0	0	38	03/01/2027	3Z.....
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18.....		05/01/2020	Direct.....		3,126	3,126	3,038	3,021	30	5	0	35	0	3,126	0	0	0	82	01/25/2024	3PL.....
39341# AA 0	Green Street Parent, LLC and Green Stree.....		06/30/2020	Direct.....		5,000	5,000	4,900	4,905	0	7	0	7	0	5,000	0	0	0	166	08/27/2026	3Z.....
40406# AD 4	HAI Acquisition Corporation/Term Loan 10.....		06/30/2020	Direct.....		3,125	3,125	3,046	3,066	0	6	0	6	0	3,125	0	0	0	131	11/01/2024	2Z.....
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17.....		06/30/2020	Direct.....		2,467	2,467	2,417	2,430	0	4	0	4	0	2,467	0	0	0	80	10/11/2024	3PL.....
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo.....		06/30/2020	Direct.....		614	614	614	614	0	0	0	0	0	614	0	0	0	20	10/11/2024	3PL.....
41902@ AA 9	Sigma Electric Manufacturing Corporation.....		06/30/2020	Direct.....		1,945	1,945	1,906	1,922	0	4	0	4	0	1,945	0	0	0	62	10/31/2023	3PL.....
41902@ AB 7	Sigma Electric Manufacturing Corporation.....		04/01/2020	Adjustment.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(0)	10/31/2023	3PL.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortiza tion) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini strative Symbol
43289D	AH 6 HILTON WORLDWIDE FINANCE TL B2 **A&E**.....		04/07/2020	DEUTSCHE BANK SECURITIES, INC.....		376,000	400,000	376,000	0	0	336	0	336	0	376,336	0	(336)	(336)	1,027	06/21/2026	2FE
44903L	AD 1 Hygiene Borrower LLC/First Amendment Inc.....		05/28/2020	Direct.....		2,485	2,485	2,445	2,452	2	3	0	5	0	2,485	0	0	0	37	08/26/2022	3PL
44961*	AB 1 Implus Footcare, LLC/Initial Term Loan 0.....		06/30/2020	Direct.....		1,470	1,470	1,466	1,425	42	1	0	42	0	1,470	0	0	0	38	04/30/2024	3Z
45004K	AC 0 IRI Holdings, Inc./Term Loan 11/18.....		06/30/2020	Direct.....		1,563	1,563	1,547	1,531	18	0	0	19	0	1,563	0	0	0	40	12/01/2025	4Z
45259#	AA 7 IMPACT SALES TL L+650 06/27/2023 MD.....		06/30/2020	Direct.....		4,951	4,951	5,039	5,013	0	(9)	0	(9)	0	4,951	0	0	0	226	06/27/2023	2Z
45320*	AA 6 Revint Intermediate II, LLC (fka: Implem.....		06/30/2020	Direct.....		720	720	703	716	0	1	0	1	0	720	0	0	0	11	12/13/2023	2Z
45320*	AB 4 Revint Intermediate II, LLC (fka: Implem.....		06/30/2020	Direct.....		1,621	1,621	1,608	1,611	0	1	0	1	0	1,621	0	0	0	33	12/13/2023	2Z
45321*	AA 5 Implus Footcare, LLC/Spenco Incremental.....		06/30/2020	Direct.....		229	229	228	222	6	0	0	7	0	229	0	0	0	6	04/30/2024	3Z
45763F	AN 8 Inmar, Inc./Initial Term Loan (First Lie.....		06/30/2020	Direct.....		2,997	2,997	2,847	2,862	7	15	0	22	0	2,997	0	0	0	83	05/01/2024	4FE
48234K	AC 6 Term Loan B : K&N Engineering.....		06/26/2020	Direct.....		2,577	2,577	2,229	0	0	34	0	34	0	2,577	0	0	0	18	10/20/2023	5FE
48240@	AA 5 K2 Insurance Services, LLC/Term Loan 7/1.....		06/30/2020	Direct.....		4,028	4,028	3,921	3,932	0	11	0	11	0	4,028	0	0	0	139	07/01/2024	3Z
48773#	AA 8 Kellermeyer Bergensons Services, LLC/Ter.....		06/30/2020	Direct.....		300	300	297	297	0	0	0	0	0	300	0	0	0	12	11/07/2026	4PL
48773#	AB 6 Kellermeyer Bergensons Services, LLC/202.....		06/30/2020	Direct.....		66	66	66	0	0	0	0	0	0	66	0	0	0	2	11/07/2026	4Z
48881#	AC 3 Kene Acquisition, Inc./Delayed Draw Term.....		06/30/2020	Direct.....		293	293	293	83	1	0	0	1	0	293	0	0	0	8	08/10/2026	3Z
55371*	AU 9 MRI Software LLC/Term Loan 2/20.....		06/30/2020	Direct.....		501	501	501	0	0	0	0	0	0	501	0	0	0	12	02/10/2026	4Z
55371*	AV 7 MRI Software LLC/Delayed Draw Term Loan.....		06/10/2020	Direct.....		18,487	18,487	18,487	0	0	0	0	0	0	18,487	0	0	0	0	02/10/2026	1Z
55418#	AA 4 Mac Lean-Fogg Company/Term Loan 12/18.....		06/30/2020	Direct.....		1,400	1,400	1,385	1,386	1	1	0	2	0	1,400	0	0	0	43	12/22/2025	3Z
55418#	AB 2 Mac Lean-Fogg Company/Delayed Draw Term.....		06/30/2020	Direct.....		98	98	98	97	1	0	0	1	0	98	0	0	0	3	12/22/2025	3Z
57810J	AC 2 Amynta Agency Borrower Inc./Incremental.....		06/30/2020	Direct.....		789	789	789	739	49	0	0	49	0	789	0	0	0	22	02/28/2025	4FE
59509#	AA 6 Micromeritics Instrument Corp./Term Loan.....		06/30/2020	Direct.....		329	329	329	329	0	0	0	0	0	329	0	0	0	12	12/18/2025	2PL
60367*	AA 9 Ministry Brands, LLC/Delayed Draw Term L.....		06/30/2020	Direct.....		2,023	2,023	2,023	1,962	45	3	0	48	0	2,023	0	0	0	56	12/02/2022	3PL
60367*	AB 7 Ministry Brands, LLC/Incremental Term Lo.....		06/30/2020	Direct.....		230	230	227	223	5	0	0	6	0	230	0	0	0	4	12/02/2022	3PL
60367*	AD 3 Ministry Brands, LLC/Delayed Draw Term L.....		06/30/2020	Direct.....		44	44	44	43	1	0	0	1	0	44	0	0	0	1	12/02/2022	3Z
62929#	AA 2 ACA Compliance Group/Term Loan 1/18.....		04/03/2020	Direct.....		2,409	2,409	2,340	2,337	26	4	0	30	0	2,409	0	0	0	48	02/09/2024	4PL
62929#	AA 2 ACA Compliance Group/Term Loan 1/18.....		04/20/2020	Ares Capital Management.....		946,875	946,875	919,629	918,469	10,355	1,804	0	12,159	0	930,585	0	16,290	16,290	19,015	02/09/2024	5PL
62929#	AA 2 NM GRC Holdco, LLC/Term Loan 1/18.....		06/30/2020	Direct.....		2,409	2,409	2,409	0	0	0	0	0	0	2,409	0	0	0	45	02/09/2024	4Z
62929#	AB 0 ACA Compliance Group/Delayed Draw Term L.....		04/03/2020	Direct.....		668	668	660	648	20	0	0	20	0	668	0	0	0	13	02/09/2024	4PL
62929#	AB 0 ACA Compliance Group/Delayed Draw Term L.....		04/20/2020	Ares Capital Management.....		263,168	263,168	259,878	255,273	7,830	65	0	7,895	0	263,168	0	0	0	5,306	02/09/2024	5PL
62929#	AB 0 NM GRC Holdco, LLC/Delayed Draw Term Loa.....		06/30/2020	Direct.....		668	668	668	0	0	0	0	0	0	668	0	0	0	13	02/09/2024	4Z
62931*	AC 8 NMC Skincare Intermediate Holdings II, L.....		06/30/2020	Direct.....		162	162	162	33	0	0	0	0	0	162	0	0	0	4	10/31/2024	3PL
62976#	AA 4 NSM Insurance Group, LLC/Term Loan 5/18.....		04/07/2020	Ares Capital Management.....		601,296	601,296	589,270	592,313	0	571	0	571	0	592,862	0	8,433	8,433	10,041	05/11/2024	3PL
62976#	AB 2 NSM Insurance Group, LLC/Delayed Draw Te.....		04/07/2020	Ares Capital Management.....		308,228	308,228	305,146	306,170	0	131	0	131	0	306,296	0	1,932	1,932	5,146	05/11/2024	3PL
62976#	AC 0 NSM Insurance Group, LLC/First Amendment.....		04/07/2020	Ares Capital Management.....		108,667	108,667	106,494	106,904	0	112	0	112	0	107,011	0	1,656	1,656	1,815	05/11/2024	3PL
62976#	AD 8 NSM Insurance Group, LLC/Second Amendmen.....		04/07/2020	Ares Capital Management.....		152,046	152,046	149,005	149,453	0	164	0	164	0	149,611	0	2,435	2,435	2,539	05/11/2024	2FE
64027*	AA 3 NELIPAK HOLDINGS US TL L+425 07/02/2026.....		06/30/2020	Direct.....		1,048	1,048	1,027	1,029	0	2	0	2	0	1,048	0	0	0	20	07/02/2026	3PL
64027*	AB 1 NELIPAK HOLDING INC TL L+425 07/02/2026.....		06/30/2020	Direct.....		156	156	153	153	0	0	0	0	0	156	0	0	0	3	07/02/2026	3Z
661000	ZZ 5 NSM Insurance Group, LLC/Third Amendment.....		04/07/2020	Ares Capital Management.....		192,729	192,729	188,875	189,280	0	218	0	218	0	189,490	0	3,239	3,239	3,218	05/11/2024	2Z
67096@	AA 0 OMH-HealthEdge Holdings, LLC/Term Loan 9.....		06/30/2020	Direct.....		286	286	286	286	0	0	0	0	0	286	0	0	0	10	10/24/2025	2PL
67113H	AD 7 OTG Management, LLC/Delayed Draw Term Lo.....		06/30/2020	Direct.....		734	734	717	725	0	3	0	3	0	734	0	0	0	35	08/26/2021	3PL

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
69323*	AA 3		06/30/2020	BakeMark Holdings, Inc./Additional Term		1,107	1,107	1,085	1,092	.0	.2	.0	.2	.0	1,107	.0	.0	.0	.25	08/14/2023	3Z
69345Y	AB 0		06/30/2020	PFC ACQUISITION CORP.		16,263	16,263	15,639	13,112	2,557	50	.0	2,607	.0	16,263	.0	.0	.0	.677	02/07/2026	5FE
69398*	AD 7		06/30/2020	PDI TA Holdings, Inc./First Lien Term Lo		4,667	4,667	4,667	4,573	.89	.0	.0	.89	.0	4,667	.0	.0	.0	.97	10/24/2024	5
69406*	AA 3		06/30/2020	PHNTM Holdings, Inc./Term Loan (First Li		220	220	220	220	.0	.0	.0	.0	.0	220	.0	.0	.0	.7	01/27/2023	3PL
69406*	AB 1		06/30/2020	PHNTM Holdings, Inc./Term Loan (First Li		910	910	901	908	.0	.2	.0	.2	.0	910	.0	.0	.0	.31	01/27/2023	3PL
69406*	AD 7		06/30/2020	PHNTM Holdings, Inc./Fourth Amendment In		214	214	214	.0	.0	.0	.0	.0	.0	214	.0	.0	.0	.8	01/27/2023	3Z
702666	ZZ 4		04/01/2020	Pathway Vet Alliance LLC (fka Pathway Pa		.0	.0	.0	.0	.0	.382	.0	.382	.0	.0	.0	.0	.0	2.107	12/20/2024	3Z
702888	ZZ 4		04/01/2020	Pathway Vet Alliance LLC/2019 First Lien		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2.295	12/20/2024	3Z
70323#	AA 7		04/01/2020	Pathway Vet Alliance LLC (fka Pathway Pa		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	6.327	12/20/2024	3Z
70323K	AC 2		06/23/2020	Pathway Vet Alliance LLC/First Lien Term	Ares Capital Management	96,081	98,545	98,052	.0	.0	16	.0	16	.0	98,069	.0	(1,987)	(1,987)	6.694	03/31/2027	3Z
70323K	AD 0		06/23/2020	Pathway Vet Alliance LLC	Ares Capital Management	15,906	16,314	16,314	.0	.0	.0	.0	.0	.0	16,314	.0	(408)	(408)	(254)	03/31/2027	3PL
70437Y	AG 6		04/01/2020	PAYLESS INC A2-EXIT L+900 08/10/2022	SEAPORT	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.469	08/10/2022	6FE
70470@	AA 0		06/30/2020	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		10,014	10,014	10,014	7,428	100	1	.0	100	.0	10,014	.0	.0	.0	.489	07/31/2022	3PL
70476X	AJ 4		06/30/2020	PetVet Care Centers, LLC/Second 2019 Del		313	313	313	313	.0	.0	.0	.0	.0	313	.0	.0	.0	.9	02/14/2025	4Z
70559@	AA 4		06/30/2020	Pegasus Global Enterprise Holdings, LLC/		1,380	1,380	1,344	1,348	.0	.3	.0	.3	.0	1,380	.0	.0	.0	.50	05/29/2025	3PL
70559@	AB 2		06/30/2020	Pegasus Global Enterprise Holdings, LLC/		23	23	23	.0	.0	.0	.0	.0	.0	23	.0	.0	.0	.0	05/29/2025	3Z
71639#	AA 4		06/30/2020	PetIQ, LLC/Term Loan 01/18		5,647	5,647	5,505	5,537	.0	14	.0	14	.0	5,647	.0	.0	.0	.129	07/08/2025	2Z
71667*	AA 3		04/02/2020	Petroleum Service Group LLC/Delayed Draw		46	46	46	.0	.0	.0	.0	.0	.0	46	.0	.0	.0	.0	07/23/2025	3Z
71667*	AB 1		04/02/2020	Petroleum Service Group LLC/Term Loan 7/		2,467	2,467	2,413	2,417	.0	.2	.0	.2	.0	2,467	.0	.0	.0	.47	07/23/2025	3PL
74719#	AA 1		06/30/2020	Pyramid Management Advisors, LLC/Term Lo		1,245	1,245	1,245	1,245	.0	.0	.0	.0	.0	1,245	.0	.0	.0	.44	07/15/2023	2PL
74719#	AB 9		06/30/2020	Pyramid Management Advisors, LLC/Delayed		462	462	462	.0	.0	.0	.0	.0	.0	462	.0	.0	.0	.18	07/15/2023	2Z
74719#	AC 7		06/30/2020	Pyramid Management Advisors, LLC/Delayed		107	107	107	.0	.0	.0	.0	.0	.0	107	.0	.0	.0	.4	07/15/2023	2Z
74741@	AA 5		06/30/2020	Olympia Acquisition, Inc./Term Loan 9/19		454	454	454	449	.5	.0	.0	.5	.0	454	.0	.0	.0	.14	09/24/2026	3PL
75000#	AE 8		06/30/2020	RSC Acquisition, Inc./Term Loan 10/19		850	850	836	759	.0	.1	.0	.1	.0	850	.0	.0	.0	.23	10/30/2026	3Z
75046T	AB 0		06/30/2020	Radius Aerospace, Inc./Term Loan 3/19		534	534	525	526	.0	.1	.0	.1	.0	534	.0	.0	.0	.20	03/29/2025	3Z
75734@	AB 9		06/30/2020	Reddy Ice Holdings, Inc./Term Loan 7/19		3,948	3,948	3,822	3,832	.0	11	.0	11	.0	3,948	.0	.0	.0	.150	07/01/2025	3PL
75734@	AC 7		06/30/2020	Reddy Ice Holdings, Inc./Delayed Draw Te		258	258	258	.0	.0	.0	.0	.0	.0	258	.0	.0	.0	.5	07/01/2025	3Z
76009W	AT 7		06/30/2020	RENT-A-CENTER, INC		2,500	2,500	2,475	2,476	.0	.2	.0	.2	.0	2,500	.0	.0	.0	.74	08/02/2026	3FE
76150#	AA 2		06/30/2020	Revint Intermediate II, LLC (fka: Implem		1,180	1,180	1,150	1,153	.0	.3	.0	.3	.0	1,180	.0	.0	.0	.21	12/13/2023	2Z
76252@	AA 1		06/30/2020	Rialto Management Group, LLC/Term Loan 1		830	830	822	823	.0	.1	.0	.1	.0	830	.0	.0	.0	.23	12/02/2024	2Z
78411E	AC 2		04/01/2020	SCSG EA Acquisition Company, Inc./Initia		1,563	1,563	1,524	1,537	.0	.2	.0	.2	.0	1,563	.0	.0	.0	.39	09/01/2023	4FE
78432@	AB 8		05/06/2020	SFE Intermediate HoldCo LLC/Incremental		3,756	3,756	3,681	3,697	.0	.5	.0	.5	.0	3,756	.0	.0	.0	.64	07/31/2024	2Z
78433*	AA 1		06/30/2020	SG Acquisition, Inc./Term Loan 1/20		421	421	421	.0	.0	.0	.0	.0	.0	421	.0	.0	.0	.18	01/27/2027	3Z
79400@	AA 6		06/30/2020	Saldon Holdings, Inc./First Amendment Te		583	583	578	578	.0	.0	.0	.0	.0	583	.0	.0	.0	.16	03/13/2025	3Z
79400@	AB 4		06/30/2020	Saldon Holdings, Inc./Term Loan 3/19		3,617	3,617	3,527	3,539	.0	.6	.0	.6	.0	3,617	.0	.0	.0	.97	03/13/2025	3Z
81389#	AA 5		06/30/2020	SecurAmerica, LLC/Term Loan 12/18		8	8	8	.0	.0	.0	.0	.0	.0	8	.0	.0	.0	.0	12/21/2023	2FE
81389#	AA 5		06/30/2020	SecurAmerica, LLC/Term Loan 12/18		2,015	2,015	1,951	1,964	.0	.6	.0	.6	.0	2,015	.0	.0	.0	.86	12/21/2023	2PL
81389#	AD 9		06/30/2020	SecurAmerica, LLC/Delayed Draw Term Loan		58	58	58	.0	.0	.0	.0	.0	.0	58	.0	.0	.0	.7	12/21/2023	2Z
81389#	AE 7		06/30/2020	SecurAmerica, LLC/Amendment No. 6 Term L		160	160	160	.0	.0	.0	.0	.0	.0	160	.0	.0	.0	.3	07/16/2021	2Z
816307	A@ 1		05/26/2020	SelectQuote, Inc./Term Loan 10/19		29,412	29,412	29,412	29,118	.294	.0	.0	.294	.0	29,412	.0	.0	.0	1,110	11/05/2024	3PL

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Impairmen t Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1		06/30/2020	Direct		57	57	56	56	0	0	0	0	57	0	0	0	0	3	04/13/2024	3Z
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa		06/30/2020	Direct		192	192	192	0	0	0	0	0	192	0	0	0	0	6	04/13/2024	3Z
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen		06/30/2020	Direct		74	74	73	73	0	0	0	0	74	0	0	0	0	4	04/13/2024	3Z
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr		06/30/2020	Direct		148	148	146	146	0	0	0	0	148	0	0	0	0	7	04/13/2024	3Z
84650H AH 2	SpareFoot, LLC/First Lien SBOA Incremen		06/30/2020	Direct		77	77	76	76	0	0	0	0	77	0	0	0	0	4	04/13/2024	3PL
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0		06/30/2020	Direct		2,015	2,015	1,974	1,988	0	4	0	4	2,015	0	0	0	0	61	04/02/2024	2PL
866110 ZZ 5	SUMMIT COMPANIES 4A TL L+625 09/01/2022		06/30/2020	Direct		4,883	4,883	4,882	4,985	39	2	0	41	4,883	0	0	0	0	309	09/01/2022	3Z
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18		06/30/2020	Direct		1,397	1,397	1,369	1,377	0	3	0	3	1,397	0	0	0	0	29	05/27/2024	3PL
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan		06/30/2020	Direct		821	821	821	821	0	0	0	0	821	0	0	0	0	17	05/27/2024	3PL
87296@ AA 4	TPG VIII Elf Purchaser, LLC/U.S. Term Lo		06/30/2020	Direct		3,974	3,974	3,855	3,866	0	9	0	9	3,974	0	0	0	0	149	05/11/2026	3FE
87296@ AA 6	TDG Group Holding Company/Term Loan 5/18		06/30/2020	Direct		1,006	1,006	983	988	0	2	0	2	1,006	0	0	0	0	35	05/31/2024	3PL
87296@ AE 8	TDG Group Holding Company/Delayed Draw T		06/30/2020	Direct		251	251	251	127	0	0	0	0	251	0	0	0	0	8	08/24/2024	3Z
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19		06/30/2020	Direct		354	354	354	351	4	0	0	4	354	0	0	0	0	15	12/02/2026	3Z
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L		06/30/2020	Direct		17	17	17	0	0	0	0	0	17	0	0	0	0	1	12/02/2026	3Z
88732# AC 0	TimeClock Plus, LLC/Term Loan 8/19		06/30/2020	Direct		669	669	656	656	0	1	0	1	669	0	0	0	0	24	08/28/2026	4PL
89158* AC 7	Touchstone Acquisition, Inc./Term Loan 1		06/30/2020	Direct		1,244	1,244	1,213	1,218	0	2	0	2	1,244	0	0	0	0	39	11/17/2025	3PL
90343K AR 3	US Silica Company - Term Loan - Assignme		04/01/2020	Adjustment		0	0	0	0	0	9	0	9	0	0	0	0	0	0	05/01/2025	4FE
90343K AR 3	US Silica Company - Term Loan - Assignme		06/30/2020	Direct		6,396	6,396	5,440	5,463	0	75	0	75	6,396	0	0	0	0	181	05/01/2025	5FE
90385P AC 4	The Ultimus Group Midco, LLC/First Lien		06/30/2020	Direct		965	965	945	945	2	1	0	4	965	0	0	0	0	35	02/01/2026	4PL
90932R AE 4	Term Loan B : United Air Lines		06/10/2020	AFG Private Placement		355,063	381,788	372,244	374,072	0	851	0	851	374,904	0	(19,841)	(19,841)	4,847	03/29/2024	3FE	
91727# AD 5	Urology Management Associates, LLC/First		06/30/2020	Direct		580	580	565	568	0	1	0	1	580	0	0	0	0	19	08/31/2024	2PL
91830@ AA 5	VLS Recovery Services, LLC/Term Loan 10/		04/01/2020	Direct		2,434	2,434	2,372	2,392	0	3	0	3	2,434	0	0	0	0	63	10/17/2023	3PL
91830@ AF 0	VLS Recovery Services, LLC/Delayed Draw		04/01/2020	Direct		399	399	394	395	0	0	0	0	399	0	0	0	0	10	10/17/2023	3PL
91830@ AH 6	VLS Recovery Services, LLC/Second Amendm		04/01/2020	Direct		345	345	333	334	0	1	0	1	345	0	0	0	0	9	10/17/2023	3Z
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17		06/30/2020	Direct		1,736	1,736	1,701	1,718	0	5	0	5	1,736	0	0	0	0	77	04/30/2022	2PL
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		06/30/2020	Direct		2,257	2,257	2,212	2,198	15	4	0	19	2,257	0	0	0	0	107	08/31/2022	5PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		06/30/2020	Direct		2,498	2,498	2,458	2,431	25	4	0	28	2,498	0	0	0	0	119	08/31/2022	5PL
92974* AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		06/30/2020	Direct		139	139	134	135	0	0	0	0	139	0	0	0	0	3	03/30/2024	3Z
92974* AE 9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		06/30/2020	Direct		174	174	174	174	0	0	0	0	174	0	0	0	0	4	03/30/2024	3Z
92975@ AA 4	TA/WEG Holdings, LLC/Term Loan 9/19		04/01/2020	Direct		1,247	1,247	1,247	1,234	12	0	0	12	1,247	0	0	0	0	25	10/02/2025	3PL
93710@ AA 2	Wash Multifamily Acquisition Inc./2019 I		06/30/2020	Direct		10,000	10,000	9,850	9,873	0	20	0	20	10,000	0	0	0	0	238	05/16/2022	4Z
96811* AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20		06/29/2020	Direct		205	205	205	0	0	0	0	0	205	0	0	0	0	10	02/27/2026	3Z
96811* AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term		06/30/2020	Direct		39	39	39	0	0	0	0	0	39	0	0	0	0	0	02/27/2026	3Z
98379E AE 6	XPO LOGISTICS INC		06/03/2020	Various		746,357	765,583	753,927	753,960	0	0	0	0	753,960	0	(7,602)	(7,602)	12,805	02/24/2025	2FE	
C4800# AA 5	IntraPac Canada Corporation/Canadian Ter		06/30/2020	Direct		629	629	615	616	0	1	0	1	629	0	0	0	0	22	01/11/2026	3Z
G7349* AA 6	Radius Aerospace Europe Limited/U.K. Ter	D	06/30/2020	Direct		339	339	339	336	3	0	0	3	339	0	0	0	0	13	03/29/2025	3Z
L2324E AE 1	Term Loan B : Delos Finance SaRL	D	05/28/2020	DEUTSCHE BANK SECURITIES, INC		285,500	300,000	293,250	294,677	0	561	0	561	295,252	0	(9,752)	(9,752)	2,716	10/01/2023	2FE	
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024	C	06/03/2020	AFG Private Placement		1,094,063	1,167,000	1,161,165	1,114,485	48,168	472	0	48,641	1,163,115	0	(69,053)	(69,053)	29,669	04/12/2024	4FE	
8299999	Total - Bonds - Unaffiliated Bank Loans					9,598,792	9,822,596	9,571,900	8,460,045	83,744	41,817	0	125,561	9,663,923	0	(65,131)	(65,131)	204,812	XXX	XXX	
8399997	Total - Bonds - Part 4					211,378,960	212,451,386	211,680,774	187,128,292	97,455	130,641	48,888	179,207	211,496,358	0	(127,187)	(127,187)	3,920,722	XXX	XXX	

QE05.21

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizati on) / Accretion	Current Year's Other- Than- Temporari Recognize d	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
8399999	Total - Bonds					211,378,960	212,451,386	211,680,774	187,128,292	97,455	130,641	48,888	179,207	0	211,496,358	0	(127,187)	(127,187)	3,920,722	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
172967	MG 3		05/05/2020	CITIGROUP	5,000,000.000	4,487,500	0.00	5,087,500	5,087,500	0	0	0	0	0	5,087,500	0	(600,000)	(600,000)	163,194	XXX	3FE
172967	MK 4		05/08/2020	DEUTSCHE BANK SECURITIES, INC	5,000,000.000	4,421,153	0.00	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(578,847)	(578,847)	0	XXX	3FE
316773	60 5		05/13/2020	DEUTSCHE BANK SECURITIES, INC	25,000,000.000	671,860	0.00	697,625	697,625	0	0	0	0	0	697,625	0	(25,765)	(25,765)	10,352	XXX	3FE
369604	BQ 5		05/26/2020	GENERAL ELECTRIC CO	4,625,000.000	3,471,500	0.00	4,671,250	4,532,500	103,238	(3,877)	0	99,361	0	4,631,861	0	(1,160,361)	(1,160,361)	102,288	XXX	3FE
38145G	30 8		05/11/2020	Various	80,000.000	2,058,654	0.00	1,994,800	1,994,800	0	0	0	0	0	1,994,800	0	63,854	63,854	55,000	XXX	3FE
61762V	20 0		05/08/2020	Various	180,000.000	4,825,553	0.00	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	325,553	325,553	160,312	XXX	3FE
722470	ZZ 7		06/12/2020	Direct	448,239	44,824	0.00	44,824	44,824	0	0	0	0	0	44,824	0	0	0	1,570	XXX	2Z
98973A	10 4		06/03/2020	RW Baird	30,000.000	630,486	0.00	329,430	329,430	0	0	0	0	0	329,430	0	301,056	301,056	15,250	XXX	3FE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					20,611,530	XXX	22,325,429	17,186,679	103,238	(3,877)	0	99,361	0	22,286,040	0	(1,674,510)	(1,674,510)	507,965	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					20,611,530	XXX	22,325,429	17,186,679	103,238	(3,877)	0	99,361	0	22,286,040	0	(1,674,510)	(1,674,510)	507,965	XXX	XXX
8999999	Total - Preferred Stocks					20,611,530	XXX	22,325,429	17,186,679	103,238	(3,877)	0	99,361	0	22,286,040	0	(1,674,510)	(1,674,510)	507,965	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00123Q	10 4		05/01/2020	ISI GROUP INC	158,300.000	1,952,081	XXX	2,547,047	2,798,744	(251,697)	0	0	(251,697)	0	2,547,047	0	(594,966)	(594,966)	120,308	XXX	
00287Y	10 9		05/12/2020	ISI GROUP INC	75,000.000	6,838,799	XXX	5,063,667	6,640,500	(1,576,834)	0	0	(1,576,834)	0	5,063,667	0	1,775,132	1,775,132	177,000	XXX	
03676C	10 0		05/13/2020	Various	328,999.000	17,409,976	XXX	6,579,980	14,216,047	(7,636,067)	0	0	(7,636,067)	0	6,579,980	0	10,829,996	10,829,996	0	XXX	
037833	10 0		04/28/2020	Various	24,150.000	6,814,895	XXX	1,276,099	7,091,648	(5,815,549)	0	0	(5,815,549)	0	1,276,099	0	5,538,796	5,538,796	18,596	XXX	
12654A	10 1		04/29/2020	VE CAPITAL	19,000.000	148,917	XXX	315,838	197,520	10,364	0	0	10,364	0	315,838	0	(166,921)	(166,921)	7,872	XXX	
156504	30 0		05/29/2020	Strategas Securities LLC	143,932.000	4,271,958	XXX	2,594,892	3,936,540	(1,341,648)	0	0	(1,341,648)	0	2,594,892	0	1,677,066	1,677,066	0	XXX	
156727	10 9		06/02/2020	RAYMOND JAMES & ASSOCIATES INC.	25,000.000	902,178	XXX	459,988	565,750	(105,763)	0	0	(105,763)	0	459,988	0	442,190	442,190	0	XXX	
174610	10 5		06/05/2020	Various	223,399.000	5,417,915	XXX	6,912,379	4,402,083	(1,076,789)	0	0	(1,076,789)	0	6,912,379	0	(1,494,464)	(1,494,464)	129,401	XXX	
226344	20 8		06/08/2020	RBC CAPITAL MARKETS	75,000.000	1,407,344	XXX	317,250	0	1,090,094	2,061,684	0	(2,061,684)	0	317,250	0	1,090,094	1,090,094	93,750	XXX	
26885B	10 0		06/17/2020	Unknown	10,000.000	214,300	XXX	118,000	224,325	109,761	0	0	284,885	0	118,000	0	96,300	96,300	15,475	XXX	
316773	10 0		06/08/2020	Various	200,220.000	3,969,335	XXX	3,867,996	0	0	0	0	0	0	3,867,996	0	101,338	101,338	54,059	XXX	
37045V	10 0		05/26/2020	Various	427,980.000	10,177,080	XXX	15,753,313	15,664,068	89,245	0	0	89,245	0	15,753,313	0	(5,576,233)	(5,576,233)	162,632	XXX	
375558	10 3		04/17/2020	ISI GROUP INC	31,000.000	2,569,967	XXX	2,014,380	2,014,380	0	0	0	0	0	2,014,380	0	555,587	555,587	21,080	XXX	
462260	10 0		05/08/2020	RAYMOND JAMES & ASSOCIATES INC.	10,000.000	360,513	XXX	100,821	276,800	(175,979)	0	0	(175,979)	0	100,821	0	259,692	259,692	0	XXX	
695042	10 1		04/13/2020	Adjustment	0	0	XXX	0	4	(3)	0	0	(3)	0	0	0	0	0	0	XXX	
76009N	10 0		05/18/2020	Various	60,000.000	1,436,316	XXX	1,229,748	0	0	0	0	0	0	1,229,748	0	206,568	206,568	13,050	XXX	
87612G	10 1		05/29/2020	VE CAPITAL	14,500.000	254,828	XXX	100,195	408,300	33,716	0	0	514,795	0	100,195	0	154,633	154,633	14,190	XXX	
88870P	10 6		06/01/2020	Unknown	649,495.000	3,955,425	XXX	5,399,108	1,632,400	37,862	0	0	37,862	0	5,399,108	0	(1,443,684)	(1,443,684)	0	XXX	
911363	10 9		04/30/2020	CORNERSTONE MACRO	42,500.000	5,483,696	XXX	4,204,417	0	0	0	0	0	0	4,204,417	0	1,279,280	1,279,280	0	XXX	
92276F	10 0		06/05/2020	CORNERSTONE MACRO	29,620.000	1,223,798	XXX	794,160	0	0	0	0	0	0	794,160	0	429,639	429,639	23,474	XXX	
92345Y	10 6		05/08/2020	WOLFE TRAHAN SECURITIES	186,191.000	29,564,238	XXX	23,907	27,805,764	(27,781,857)	0	0	(27,781,857)	0	23,907	0	29,540,331	29,540,331	50,272	XXX	
928542	10 9		06/10/2020	Strategas Securities LLC	789,473.000	9,869,336	XXX	7,499,994	8,119,730	(619,736)	0	0	(619,736)	0	7,499,994	0	2,369,342	2,369,342	0	XXX	
95040Q	10 4		06/05/2020	CORNERSTONE MACRO	23,181.000	1,397,343	XXX	1,046,172	0	0	0	0	0	0	1,046,172	0	351,170	351,170	14,140	XXX	
98390M	10 3		06/01/2020	Not Available	0.225	3	XXX	3	0	0	0	0	0	0	3	0	(0)	(0)	0	XXX	
98421B	10 0		06/02/2020	Unknown	592,151.000	8,287,153	XXX	9,857,005	0	0	0	0	0	0	9,857,005	0	(1,569,852)	(1,569,852)	183,798	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					123,927,392	XXX	78,076,357	95,994,603	(46,100,975)	0	2,861,364	(48,962,339)	0	78,076,357	0	45,851,035	45,851,035	1,099,097	XXX	XXX

QE05.22

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortiza tion) / Accretion	Current Year's Other- Than- Tempor ary Impairm ent Recogni zed	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchan ge Change in B./A.C. V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchan ge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini strative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
00175N AC 2	AMMC 15 SN.....	..	06/30/2020.	Distribution.....	.....	.....141,456	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....141,456	.....0	.....0	.....0	.....0	XXX	.....
00176N AG 2	AMMC 22 SUB.....	..	06/30/2020.	Distribution.....	.....	.....109,584	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....109,584	.....0	.....0	.....0	.....0	XXX	.....
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....				.....	.....251,041	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....251,041	.....0	.....0	.....0	.....0	XXX	XXX
Common Stocks - Closed-End Funds																					
89147L 88 6	TORTOISE ENERGY INFR CORP NAV CF.....	..	05/01/2020.	CORPORATE ACTION.....	.....	.....0.750	.....14	XXX	.....8	.....13	.....3	.....0	.....0	.....3	.....8	.....0	.....6	.....6	.....0	XXX	.....
9699999.	Total - Common Stocks - Closed-End Funds.....				.....	.....14	XXX	.....8	.....13	.....3	.....0	.....0	.....3	.....0	.....8	.....0	.....6	.....6	.....0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				.....	.....124,178,446	XXX	.....78,076,364	.....95,994,616	(46,100,971)	.....0	2,861,364	(48,962,335)	.....0	.....78,327,405	.....0	45,851,041	.....45,851,041	.....1,099,097	XXX	XXX
9799999.	Total - Common Stocks.....				.....	.....124,178,446	XXX	.....78,076,364	.....95,994,616	(46,100,971)	.....0	2,861,364	(48,962,335)	.....0	.....78,327,405	.....0	45,851,041	.....45,851,041	.....1,099,097	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				.....	.....144,789,977	XXX	.....100,401,793	.....113,181,295	(45,997,733)	.....(3,877)	2,861,364	(48,862,974)	.....0	.....100,613,445	.....0	44,176,532	.....44,176,532	.....1,607,063	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				.....	.....356,168,937	XXX	.....312,082,567	.....300,309,587	(45,900,278)	.....126,764	2,910,252	(48,683,767)	.....0	.....312,109,802	.....0	44,049,344	.....44,049,344	.....5,527,785	XXX	XXX

QE05.23

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
1.37160 CAD / 1 USD.....	Canadian Dollar Exposure.....	N/A.....	Currency..	Fifth Third Bank QFROUN1UWUYUODVIWD51....	06/29/2020.....	09/30/2020.....	1	70,000,000	1.3716.....	.....0	.....0	.....0	663,061		663,061	.....0	663,061	.....0	.....0	175,000		100.....
1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	.....0	.....0	663,061	XXX	663,061	.....0	663,061	.....0	.....0	175,000	XXX	XXX
1479999999. Total-Forwards.....										.....0	.....0	.....0	663,061	XXX	663,061	.....0	663,061	.....0	.....0	175,000	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	.....0	.....0	663,061	XXX	663,061	.....0	663,061	.....0	.....0	175,000	XXX	XXX
1759999999. TOTAL.....										.....0	.....0	.....0	663,061	XXX	663,061	.....0	663,061	.....0	.....0	175,000	XXX	XXX

QE06

SCHEDULE DB - PART B - SECTION 1
 Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

QE07

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
Fifth Third Bank..... QFROUN1UWUYU0DVIWD51...	Y.....	N.....	.....0	.....663,061	.....0	.....663,061	.....663,061	.....0	.....663,061	.....175,000	.....175,000
0299999999. Total NAIC 1 Designation.....			.....0	.....663,061	.....0	.....663,061	.....663,061	.....0	.....663,061	.....175,000	.....175,000
0999999999. Gross Totals.....			.....0	.....663,061	.....0	.....663,061	.....663,061	.....0	.....663,061	.....175,000	.....175,000
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....663,061	.....0						

QE08

**Sch. DB - Pt. D - Sn. 2
NONE**

**Sch. DB - Pt. E
NONE**

**Sch. DL - Pt. 1
NONE**

**Sch. DL - Pt. 2
NONE**

GREAT AMERICAN INSURANCE COMPANY SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
Open Depositories									
The Bank of New York Mellon.....	New York, New York.....		0.010	15	0	267,955	944,144	1,187,992	XXX
Bank of America.....	Miami, Florida.....		0.000	0	0	1,925,329	1,895,103	1,956,095	XXX
Bank of America.....	Singapore.....		0.000	0	0	223,567	222,643	1,915,401	XXX
Cash Held With Securities On Deposit.....			0.000	0	0	0	0	0	XXX
DBS Bank Ltd.....	Singapore.....		0.500	4,395	166	21,048,426	22,084,159	23,432,818	XXX
The Bank of Guam.....	Hagatna, Guam.....		0.120	0	31	51,257	51,257	51,257	XXX
Certificate of Deposit .12% 12/26/20.....			0.000	0	0	0	0	0	XXX
The Centreville National Bank.....	Stevensville, Maryland.....		0.000	0	0	639,496	581,849	0	XXX
First Bank.....	St. Thomas, Virgin Islands.....		0.900	0	1,900	510,574	510,574	510,574	XXX
Certificate of Deposit .70% 12-20-20.....			0.000	0	0	0	0	0	XXX
JP Morgan Chase.....	Indianapolis, Indiana.....		0.280	50	0	75,662	75,679	75,695	XXX
Laconia Savings Bank.....	Whitefield, New Hampshire.....		0.000	0	0	351,137	96,723	0	XXX
The Northern Trust Company / O'Hare.....	Schaumburg, Illinois.....		0.000	0	0	1,590,216	3,374,671	5,507,978	XXX
PNC Bank.....	Pittsburgh, Pennsylvania.....		0.000	0	0	(68,544,046)	(52,716,503)	(41,671,312)	XXX
Northrim Bank.....	Anchorage, Alaska.....		0.700	0	229	36,761	36,761	36,761	XXX
Certificate of Deposit .90% 10-22-20.....			0.000	0	0	0	0	0	XXX
Oversea-Chinese Banking Corporation.....	Singapore.....		1.740	7,579	510	8,862,573	8,834,019	10,630,400	XXX
Raymond James Bank.....	New York, New York.....		0.450	2	0	25,215	181,833	33,914	XXX
Royal Bank of Canada.....	Toronto, Canada.....		1.450	26,801	0	49,447,668	54,770,555	37,940,345	XXX
RBC Dexia Investor Services Trust.....	Toronto, Canada.....		0.000	0	0	2,860,472	2,860,472	14,671,825	XXX
Sumitomo Mitsui Banking Corporation.....	Singapore.....		1.760	18,512	2,030	11,902,726	11,861,427	12,000,464	XXX
US Bank.....	Miami, Florida.....		0.000	0	0	0	0	0	XXX
Wells Fargo Bank.....	Los Angeles, California.....		0.000	0	0	14,222,053	17,538,051	13,297,366	XXX
0199999. Total Open Depositories.....	XXX	XXX		57,354	4,866	45,497,041	73,203,416	81,577,572	XXX
0399999. Total Cash on Deposit.....	XXX	XXX		57,354	4,866	45,497,041	73,203,416	81,577,572	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	XXX	1,415	1,410	1,435	XXX
0599999. Total Cash.....	XXX	XXX		57,354	4,866	45,498,456	73,204,826	81,579,007	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Government Bonds - Issuer Obligations								
	MONETARY AUTHORITY OF SINGAPORE.....		05/12/2020.....	.....0.000	08/07/2020.....	.....339,686	.....0	.....110
0699999	All Other Government Bonds - Issuer Obligations.....					.....339,686	.....0	.....110
1099999	Total - All Other Government Bonds.....					.....339,686	.....0	.....110
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	EOS Energy Storage 3.00 06/30/2019.....		08/05/2019.....	.....3.000	10/31/2019.....	.....166,667	.....2,877	.....0
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....166,667	.....2,877	.....0
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					.....166,667	.....2,877	.....0
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					.....506,353	.....2,877	.....110
8399999	Subtotals - Bonds.....					.....506,353	.....2,877	.....110
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 41 9	FIRST AMER:TRS OBG V.....	SD.....	05/04/2020.....	.....0.010		.....0	.....0	.....0
825252 40 6	INVESCO TREASURY INST.....		06/29/2020.....	.....0.080		.....396,941,561	.....26,596	.....1,696,304
94975H 29 6	WELLSFARGO:TRS+ MM I.....	SD.....	04/02/2020.....	.....0.060		.....0	.....0	.....0
94988A 75 9	WELLSFARGO:100%TR MM INS.....	SD.....	06/01/2020.....	.....0.050		.....8,425	.....0	.....16
60934N 67 4	FEDERATED U.S TREASURY CASH RESERVE.....		06/30/2020.....	.....0.010		.....18,591,458	.....0	.....111,819
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					.....415,541,445	.....26,596	.....1,808,138
All Other Money Market Mutual Funds								
60934N 10 4	FEDERATED HRMS GV O INST.....		06/30/2020.....	.....0.080		.....10,726,263	.....0	.....36,987
8699999	Total - All Other Money Market Mutual Funds.....					.....10,726,263	.....0	.....36,987
8899999	Total - Cash Equivalents.....					.....426,774,061	.....29,473	.....1,845,235

QE14

**Supp. A to Sch. T
NONE**

**Supp. A to Sch. T
NONE**

**Supp. A to Sch. T
NONE**



Designate the type of health care providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(20)	0	0	20
2. Alaska.....AK	0	0	0	0	(1)	0	0	1
3. Arizona.....AZ	0	0	0	0	(31)	0	0	83
4. Arkansas.....AR	0	0	0	0	(6)	0	0	8
5. California.....CA	0	0	0	0	(375)	0	0	458
6. Colorado.....CO	0	0	0	0	(8)	0	0	5
7. Connecticut.....CT	0	0	0	0	(720)	0	0	1,259
8. Delaware.....DE	0	0	0	0	(12)	0	0	13
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	(149)	0	0	339
11. Georgia.....GA	0	0	0	0	(21)	0	0	19
12. Hawaii.....HI	0	0	0	0	(8)	0	0	5
13. Idaho.....ID	0	0	0	0	(7)	0	0	3
14. Illinois.....IL	0	0	0	0	(70)	0	0	70
15. Indiana.....IN	0	0	0	0	(6)	0	0	4
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(17)	0	0	9
18. Kentucky.....KY	0	0	0	0	(4)	0	0	1
19. Louisiana.....LA	0	0	0	0	(6)	0	0	4
20. Maine.....ME	0	0	0	0	(12)	0	0	9
21. Maryland.....MD	0	0	0	0	(5)	0	0	3
22. Massachusetts.....MA	0	0	0	0	(40)	0	0	39
23. Michigan.....MI	0	0	0	0	(31)	0	0	23
24. Minnesota.....MN	0	0	0	0	(8)	0	0	5
25. Mississippi.....MS	0	0	0	0	(3)	0	0	1
26. Missouri.....MO	0	0	0	0	(1)	0	0	1
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	(1)	0	0	1
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	(7)	0	0	3
31. New Jersey.....NJ	0	0	0	0	(6)	0	0	5
32. New Mexico.....NM	0	0	0	0	(48)	0	0	26
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	(24)	0	0	12
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(1)	0	0	1
37. Oklahoma.....OK	0	0	0	0	(9)	0	0	6
38. Oregon.....OR	0	0	0	0	(38)	0	0	25
39. Pennsylvania.....PA	(201)	228,859	0	0	99,728	100,000	1	320
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	(19)	0	0	20
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	(4)	0	0	2
44. Texas.....TX	0	0	0	0	(4)	0	0	4
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	(3)	0	0	2
47. Virginia.....VA	0	0	0	0	(8)	0	0	8
48. Washington.....WA	0	0	0	0	(48)	0	0	36
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	(201)	228,859	0	0	97,949	100,000	1	2,856

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2020

NAIC Group Code.....0084

NAIC Company Code.....16691

Company Name: GREAT AMERICAN INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....101,394,234	.....101,220,567	.....43,329,921

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No [X]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....0
- 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0